

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MID CAP INDEX

QUARTER ENDING

12-30-22

TICKER SYMBOL

CRSPMI1

The CRSP U.S. Mid Cap Index targets inclusion of the U.S. companies that fall between the 70-85 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after

the close of the Tuesday after the third Friday of March, June, September, and December.

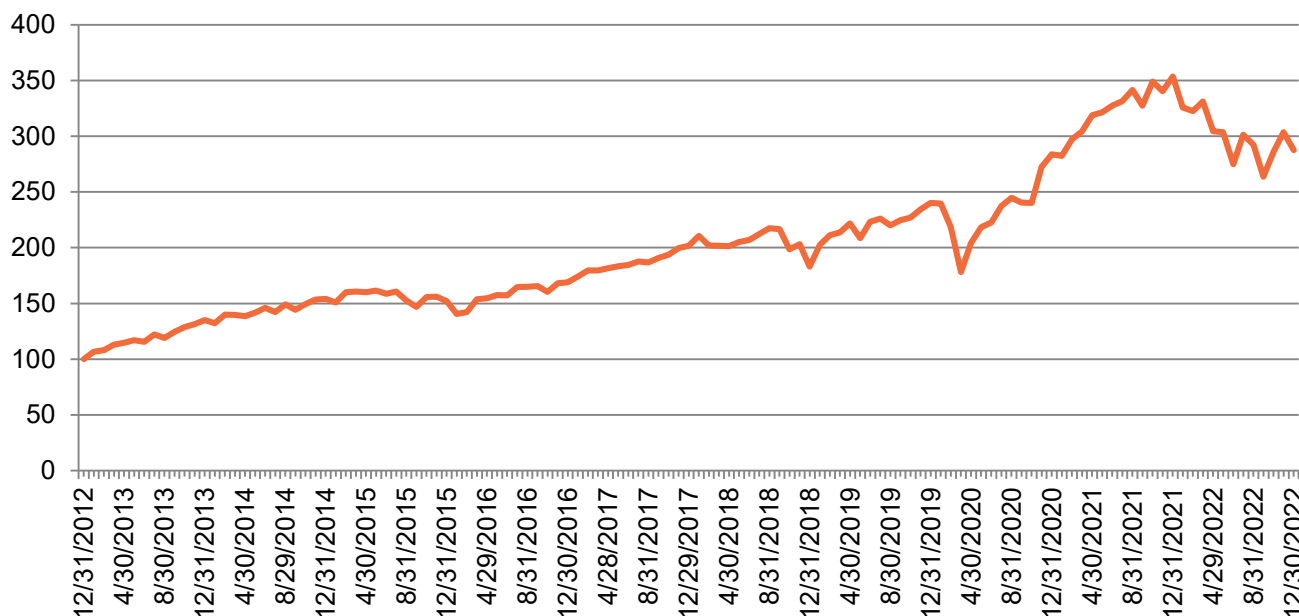
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

INVESTMENT PERFORMANCE STATISTICS* AS OF DEC 30, 2022

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-5.35	9.03	-18.68	-18.68	6.19	7.34	11.13	8.59
PRICE RETURN	-5.53	8.56	-19.94	-19.94	4.66	5.73	9.49	6.87

10-YEAR CUMULATIVE INDEX LEVELS



*Based on backtest data through March 31, 2011, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

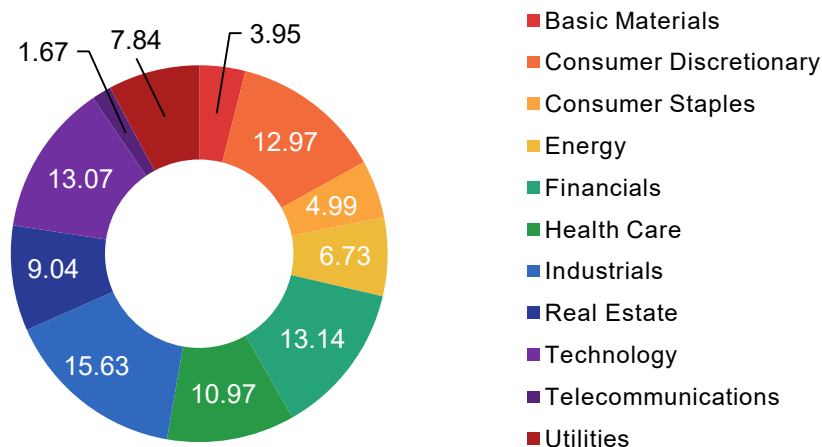
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
CENTENE CORP DEL COM	CNC	HEALTH CARE	46,439	0.80
AMPHENOL CORPORATION	APH	TECHNOLOGY	45,310	0.78
CADENCE DESIGN SYSTE COM	CDNS	TECHNOLOGY	44,066	0.75
DEXCOM INC	DXCM	HEALTH CARE	43,740	0.75
MOTOROLA SOLUTIONS INC	MSI	TELECOMMUNICATIONS	43,090	0.74
CORTEVA INC	CTVA	CONSUMER STAPLES	42,239	0.72
DEVON ENERGY CORPORATION	DVN	ENERGY	40,209	0.69
REALTY INCOME CORPORATION	O	REAL ESTATE	39,780	0.68
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	39,752	0.68
HESS CORPORATION	HES	ENERGY	39,352	0.67

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	5,836,903
LARGEST COMPANY	46,439
SMALLEST COMPANY	254
MEDIAN COMPANY	16,053
AVERAGE COMPANY	17,167
NUMBER OF COMPANIES	340
% WEIGHT LARGEST COMPANY	0.80

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMI1



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The historical performance statistics of CRSP's market cap indexes are based upon 10 years of backtest data from January 1, 2001, through March 31, 2011. Subsequent backtesting was completed with June 29, 2001, as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.

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