

CRSP[®] INDEXES

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

12-31-19

TICKER SYMBOL

CRSPMI1

ABOUT THE CRSP U.S. MID CAP INDEX

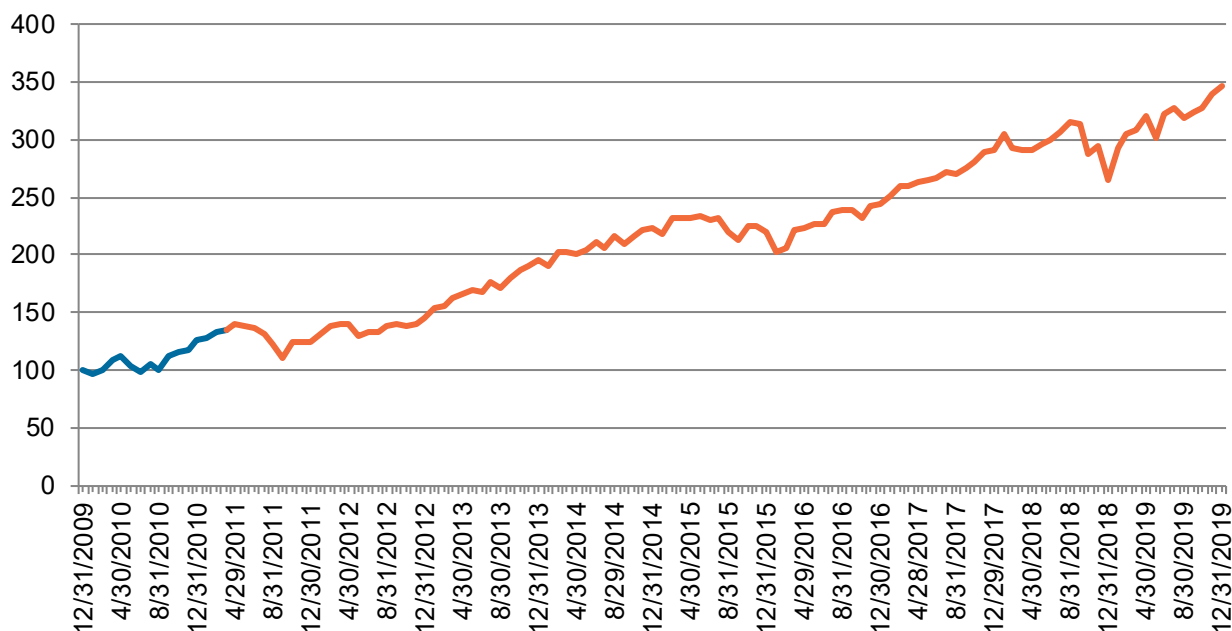
The CRSP U.S. Mid Cap Index targets inclusion of the U.S. companies that fall between the 70-85 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

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.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (CRSP) has long been an integral part of the academic and commercial world of financial and economic research. Since its inception, CRSP has partnered with the investment industry to develop and maintain databases and market indexes that are widely used by academics and commercial practitioners.

10-YEAR CUMULATIVE INDEX LEVELS AS OF DECEMBER 2019



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF **DECEMBER 31, 2019**

*Based on backtest data through March 31, 2011

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	2.42	6.88	31.09	31.09	12.39	9.29	13.25	8.99
PRICE RETURN	2.24	6.44	28.98	28.98	10.62	7.60	11.50	7.24

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
NEWMONT CORPORATION	NEM	BASIC MATERIALS	35,622	0.80
AMPHENOL CORPORATION	APH	INDUSTRIALS	32,089	0.72
ONEOK INC COMPANY	OKE	OIL & GAS	31,258	0.71
WEC ENERGY GROUP INC	WEC	UTILITIES	29,093	0.66
IHS MARKIT LTD	INFO	FINANCIALS	28,704	0.65
TRANSDIGM GROUP INC	TDG	INDUSTRIALS	28,488	0.64
KLA CORP	KLAC	TECHNOLOGY	28,114	0.63
MOTOROLA SOLUTIONS INC	MSI	TECHNOLOGY	27,609	0.62
EVERSOURCE ENERGY	ES	UTILITIES	27,542	0.62
SBA COMMUNICATIONS CORPORATION	SBAC	FINANCIALS	27,136	0.61

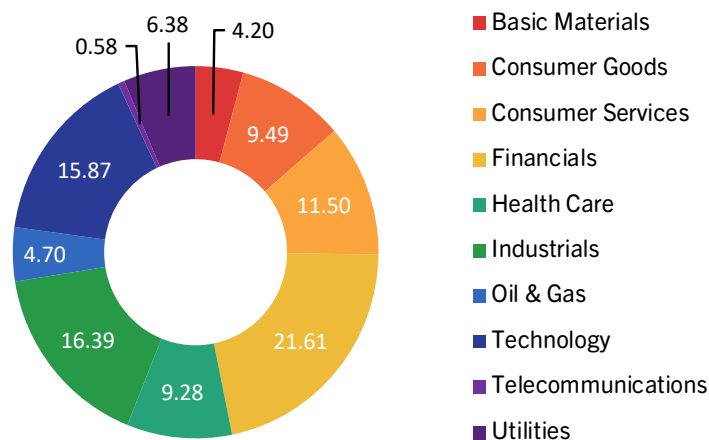
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	4,433,772
LARGEST COMPANY	35,622
SMALLEST COMPANY	857
MEDIAN COMPANY	12,874
AVERAGE COMPANY	13,436
NUMBER OF COMPANIES	330
% WEIGHT LARGEST COMPANY	0.80

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPM11



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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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