

QUARTERLY PERFORMANCE

# U.S. MID CAP INDEX

QUARTER ENDING

**06-30-15**

TICKER SYMBOL

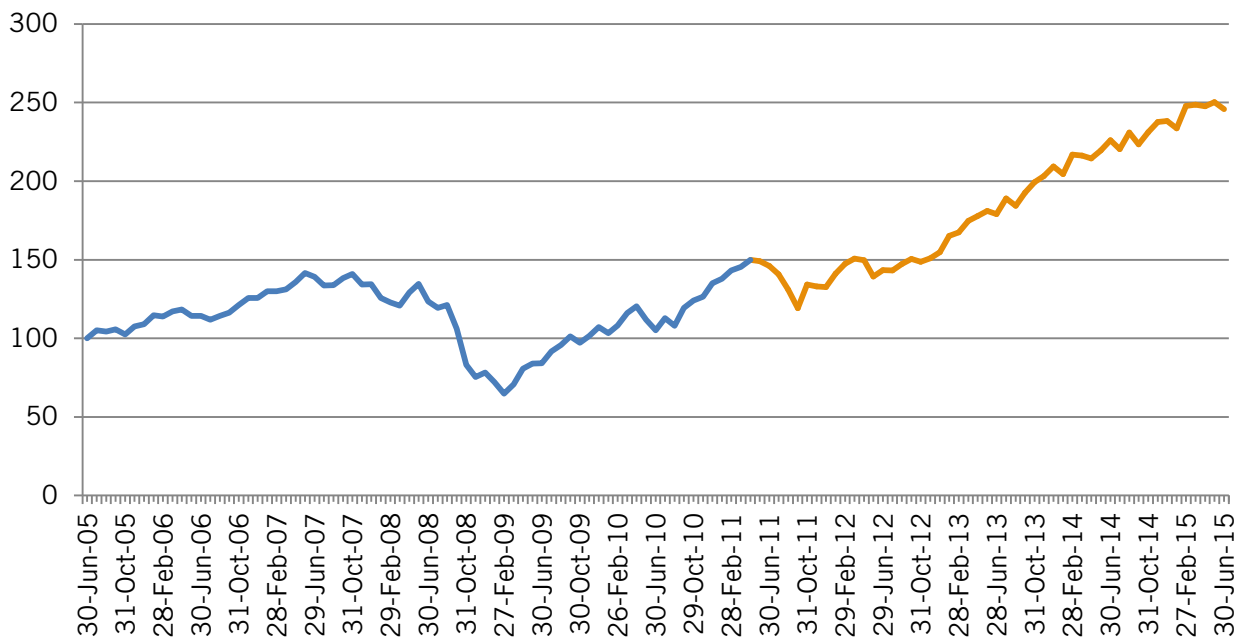
**CRSPMI1**

## ABOUT THE CRSP U.S. MID CAP INDEX

The CRSP US Mid Cap Index targets inclusion of the U.S. companies that fall between the 70%-85% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Friday of March, June, September and December. Reconstitution occurs quarterly after the market close on 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 JUNE 2015



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF JUNE 30, 2015

\*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	-1.81%	-1.18%	3.09%	8.68%	19.66%	18.51%	9.41%	8.78%
PRICE RETURN	-1.94%	-1.51%	2.39%	7.20%	17.92%	16.69%	7.60%	7.02%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BIOMARIN PHARMACEUTICALS	BMRN	HEALTH CARE	21,931	0.67
O'REILLY AUTOMOTIVE	ORLY	CONSUMER SERVICES	21,681	0.66
CERNER CORPORATION	CERN	TECHNOLOGY	21,386	0.65
AVALONBAY COMMUNITIES INC	AVB	FINANCIALS	21,133	0.64
MONSTER BEVERAGE CORPORATION	MNST	CONSUMER GOODS	20,526	0.62
ROSS STORES INC	ROST	CONSUMER SERVICES	20,114	0.61
SKYWORKS SOLUTIONS	SWKS	TECHNOLOGY	19,893	0.61
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	19,875	0.60
FISERV INC COM	FISV	INDUSTRIALS	19,613	0.60
CONSTELLATION BRANDS	STZ	CONSUMER GOODS	18,889	0.57

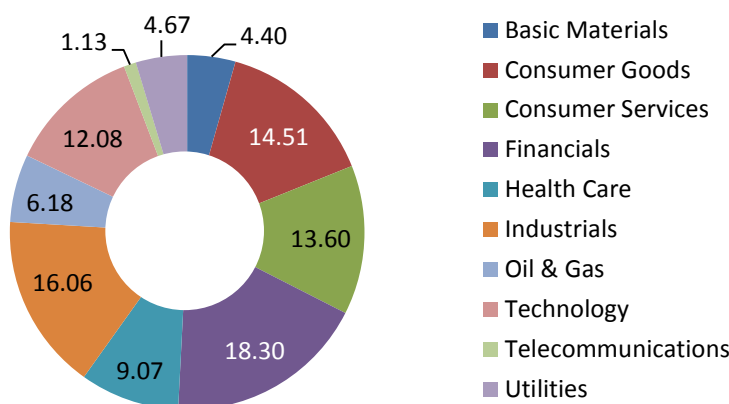
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,287,692
LARGEST COMPANY	21,931
SMALLEST COMPANY	797
MEDIAN COMPANY	8,526
AVERAGE COMPANY	8,934
NUMBER OF COMPANIES	368
% WEIGHT LARGEST COMPANY	0.67

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMI1



## CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

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