

QUARTERLY PERFORMANCE
**U.S. MID CAP
 VALUE INDEX**

QUARTER ENDING **06-30-17** TICKER SYMBOL **CRSPMIV1**

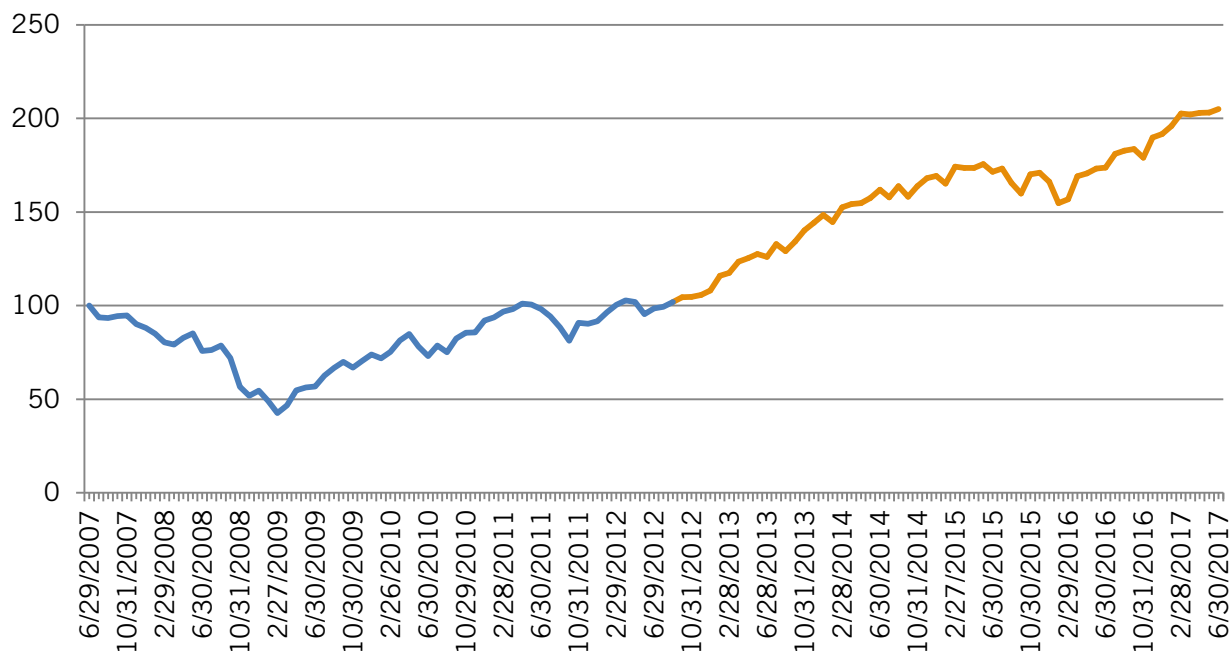
ABOUT THE CRSP U.S. MID CAP VALUE INDEX

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 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.

The CRSP U.S. Value Style Indexes are part of CRSP's investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

10-YEAR CUMULATIVE INDEX LEVELS AS OF JUNE 2017



**Based on backtest data through September 7, 2012*

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 2017

*Based on backtest data through September 7, 2012

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	0.90%	1.45%	6.95%	18.06%	8.20%	15.78%	7.44%	9.27%
PRICE RETURN	0.69%	0.91%	5.84%	15.55%	5.97%	13.41%	4.92%	6.71%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
NEWELL BRANDS INC	NWL	CONSUMER GOODS	25,904	1.38
WESTERN DIGITAL CORPORATION	WDC	TECHNOLOGY	25,804	1.37
M & T BANK CORPORATION	MTB	FINANCIALS	22,426	1.19
KEYCORP	KEY	FINANCIALS	20,541	1.09
WEC ENERGY GROUP INC	WEC	UTILITIES	19,370	1.03
HARTFORD FINANCIAL SERVICES	HIG	FINANCIALS	19,312	1.03
EVERSOURCE ENERGY	ES	UTILITIES	19,238	1.02
DTE ENERGY COMPANY	DTE	UTILITIES	18,977	1.01
ROYAL CARIBBEAN CRUISES	RCL	CONSUMER SERVICES	18,794	1.00
WILLIS TOWERS WATSON	WLTW	FINANCIALS	18,682	0.99

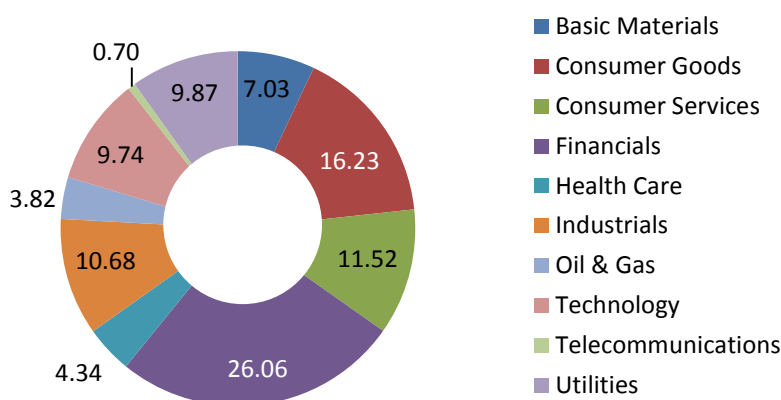
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,880,952
LARGEST COMPANY	25,904
SMALLEST COMPANY	1,082
MEDIAN COMPANY	9,248
AVERAGE COMPANY	9,696
NUMBER OF COMPANIES	194
% WEIGHT LARGEST COMPANY	1.38

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIV1



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