

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

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.

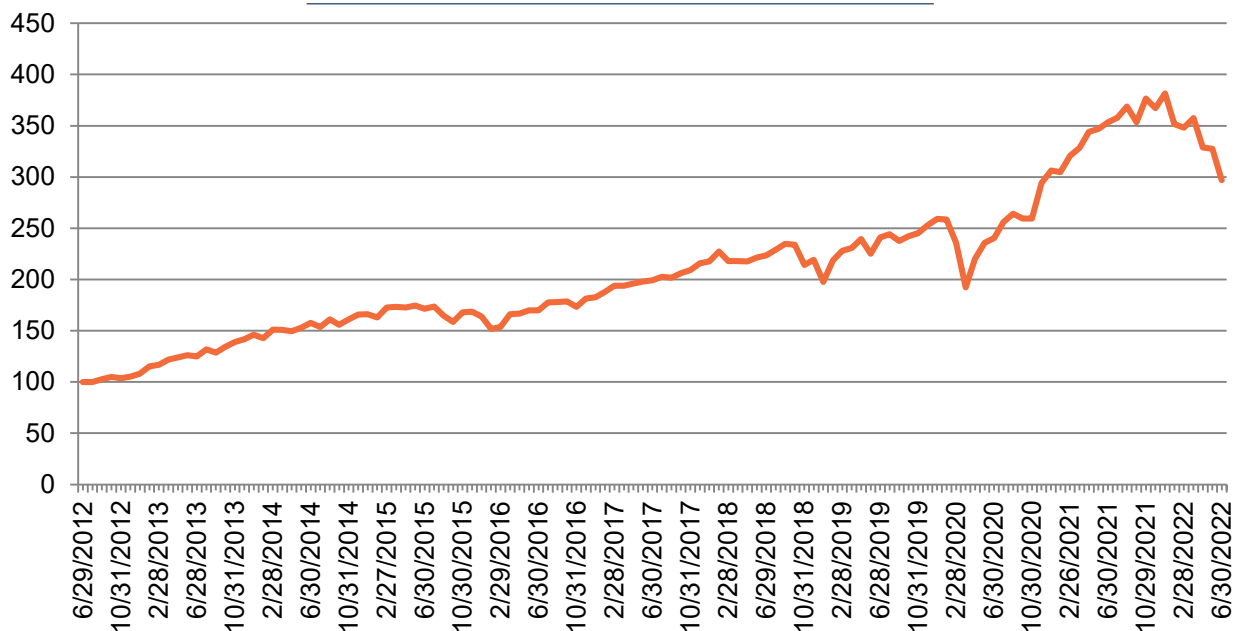
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF JUNE 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	-9.40	-16.95	-22.19	-15.98	7.20	8.30	11.50	8.58
PRICE RETURN	-9.57	-17.27	-22.76	-17.09	5.67	6.69	9.84	6.86

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

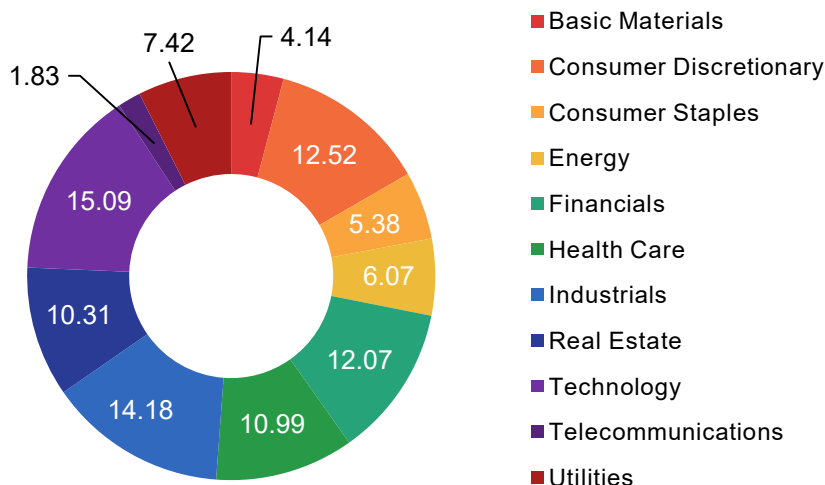
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
CENTENE CORPORATION	CNC	HEALTH CARE	49,487	0.87
SYNOPSIS INC	SNPS	TECHNOLOGY	46,457	0.81
CADENCE DESIGN SYSTEMS	CDNS	TECHNOLOGY	41,372	0.73
IQVIA HOLDINGS INC	IQV	HEALTH CARE	41,072	0.72
REALTY INCOME CORPORATION	O	REAL ESTATE	41,065	0.72
CORTEVA INC	CTVA	CONSUMER STAPLES	39,269	0.69
AMPHENOL CORPORATION	APH	TECHNOLOGY	38,444	0.67
WELLTOWER INC	WELL	REAL ESTATE	37,384	0.66
DIGITAL REALTY TRUST INC	DLR	REAL ESTATE	36,959	0.65
DEVON ENERGY CORPORATION	DVN	ENERGY	36,373	0.64

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	5,703,764
LARGEST COMPANY	49,487
SMALLEST COMPANY	829
MEDIAN COMPANY	15,146
AVERAGE COMPANY	16,022
NUMBER OF COMPANIES	356
% WEIGHT LARGEST COMPANY	0.87

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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