

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

03-31-17

TICKER SYMBOL

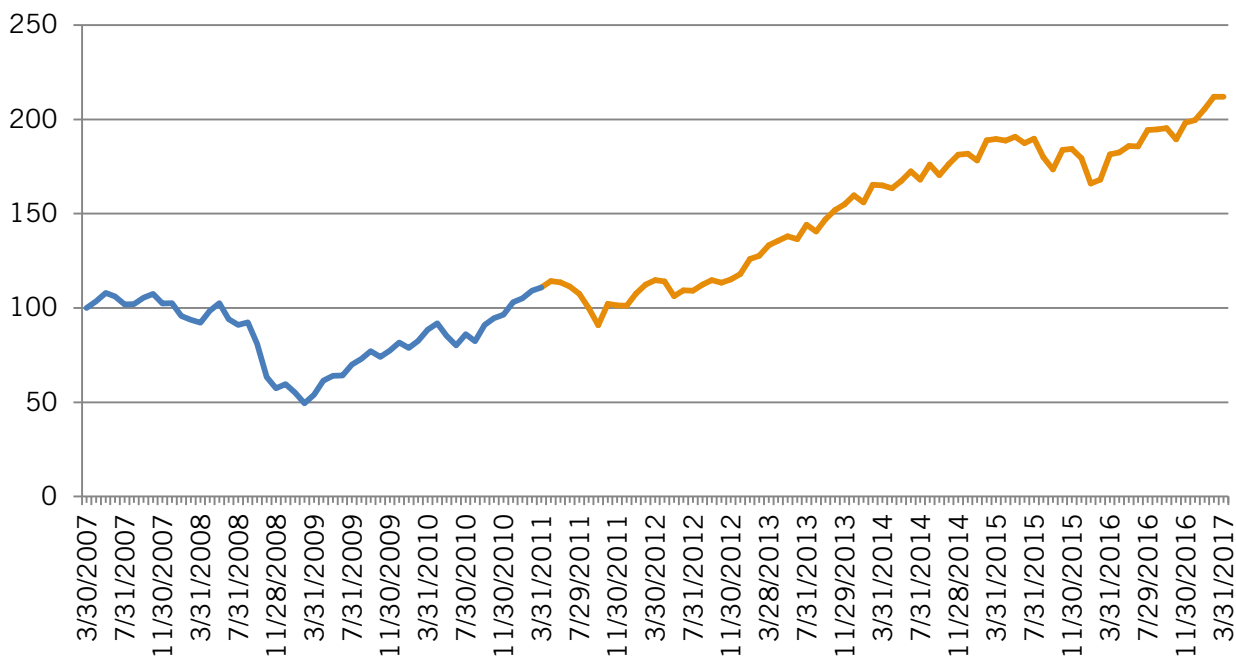
CRSPMI1

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 MARCH 2017



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2017

*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	0.02%	6.20%	6.20%	16.80%	8.73%	13.04%	7.80%	8.62%
PRICE RETURN	-0.15%	5.80%	5.80%	14.98%	7.13%	11.33%	6.06%	6.87%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
EQUINIX INC	EQIX	FINANCIALS	30,794	0.89
ELECTRONIC ARTS INC COM	EA	CONSUMER GOODS	27,596	0.80
FISERV INC	FISV	INDUSTRIALS	24,741	0.71
WESTERN DIGITAL CORPORATION	WDC	TECHNOLOGY	23,774	0.69
NEWELL BRANDS INC	NWL	CONSUMER GOODS	22,755	0.66
AMPHENOL CORPORATION	APH	INDUSTRIALS	21,896	0.63
M & T BANK CORPORATION	MTB	FINANCIALS	21,470	0.62
ROPER TECHNOLOGIES INC	ROP	INDUSTRIALS	20,945	0.60
LAM RESEARCH CORPORATION	LRCX	TECHNOLOGY	20,903	0.60
INCYTE CORPORATION	INCY	HEALTH CARE	20,255	0.58

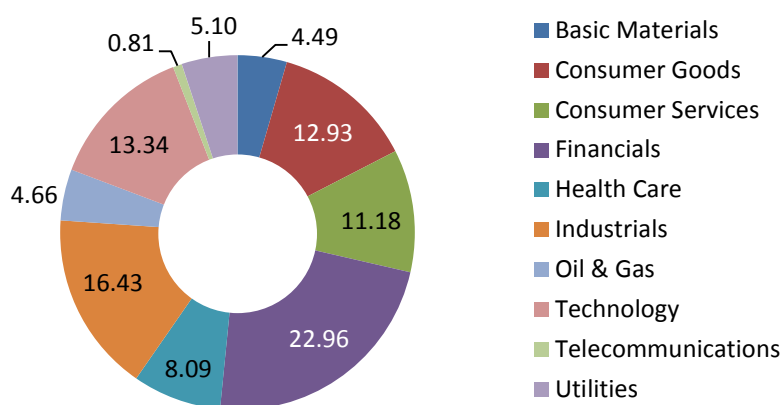
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,466,047
LARGEST COMPANY	30,794
SMALLEST COMPANY	716
MEDIAN COMPANY	9,779
AVERAGE COMPANY	10,285
NUMBER OF COMPANIES	337
% WEIGHT LARGEST COMPANY	0.89

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMI1



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

105 W. ADAMS STREET, #1700 ■ CHICAGO, IL 60603 ■ P (312) 263-6400 ■ F (312) 263-6430 ■ WWW.CRSP.CHICAGOBOOTH.EDU

Legal Disclaimer

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The content of this report may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of The University of Chicago on behalf of its Center for Research in Security Prices at Chicago Booth, ("CRSP®"). The report is provided to you "as is." Neither CRSP nor any of its data providers makes any representation or warranty of any kind to you or to any third parties, either express or implied, with respect to the content of this report. Further, CRSP and its data providers expressly disclaim, and you hereby waive, any and all implied warranties, including, without limitation, warranties of accuracy, completeness, non-infringement, merchantability, and fitness for a particular purpose. Neither CRSP nor any of its data providers will be liable or have any responsibility of any kind for any loss or damage that you incur resulting from the act or omission of any other party involved in compiling, computing, or creating the report or the data contained therein, whether or not the circumstances giving rise to such cause may have been within the control of CRSP or of any vendor. The historical performance statistics of CRSP's market cap indexes are based upon eleven years of backtest data from January 1, 2001 through March 31, 2011. Subsequent backtest was run 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.