

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

9-30-19

TICKER SYMBOL

CRSPMI1

ABOUT THE CRSP U.S. MID CAP INDEX

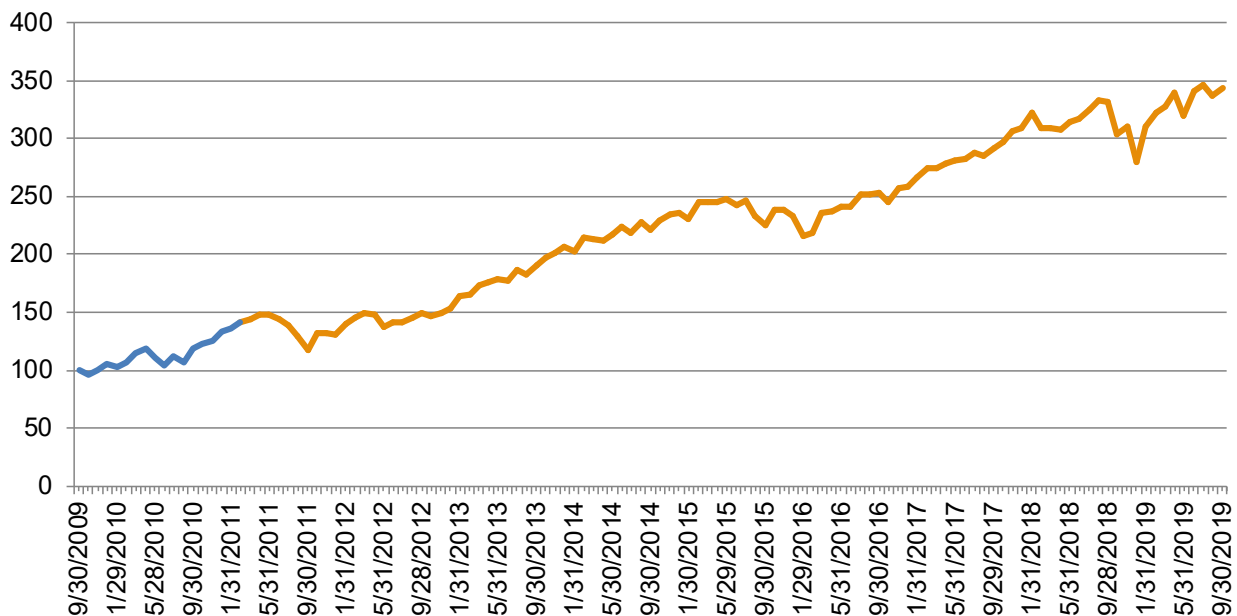
The CRSP US Mid Cap Index targets inclusion of the U.S. companies that fall between the 70-85 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

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 SEPTEMBER 2019



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 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 | 2.06 | 0.62 | 22.66 | 3.70 | 10.70 | 9.24 | 13.14 | 8.72 |
| PRICE RETURN | 1.89 | 0.21 | 21.18 | 2.01 | 8.97 | 7.57 | 11.38 | 6.97 |

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

| SECURITY NAME | TICKER | FTSE ICB INDUSTRY SECTOR | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|--------------------------------|--------|--------------------------|-----------------------------|--------------------|
| ADVANCED MICRO DEVICES INC | AMD | TECHNOLOGY | 31,470 | 0.75 |
| NEWMONT GOLDCORP CORPORATION | NEM | BASIC MATERIALS | 31,090 | 0.74 |
| ONEOK INC | OKE | OIL & GAS | 30,432 | 0.73 |
| TWITTER INC | TWTR | TECHNOLOGY | 30,256 | 0.72 |
| WEC ENERGY GROUP INC | WEC | UTILITIES | 29,998 | 0.72 |
| AMPHENOL CORPORATION | APH | INDUSTRIALS | 28,704 | 0.69 |
| MOTOROLA SOLUTIONS INC | MSI | TECHNOLOGY | 28,212 | 0.68 |
| EVERSOURCE ENERGY | ES | UTILITIES | 27,658 | 0.66 |
| SBA COMMUNICATIONS CORPORATION | SBAC | FINANCIALS | 27,275 | 0.65 |
| DOLLAR TREE INC | DLTR | CONSUMER SERVICES | 27,122 | 0.65 |

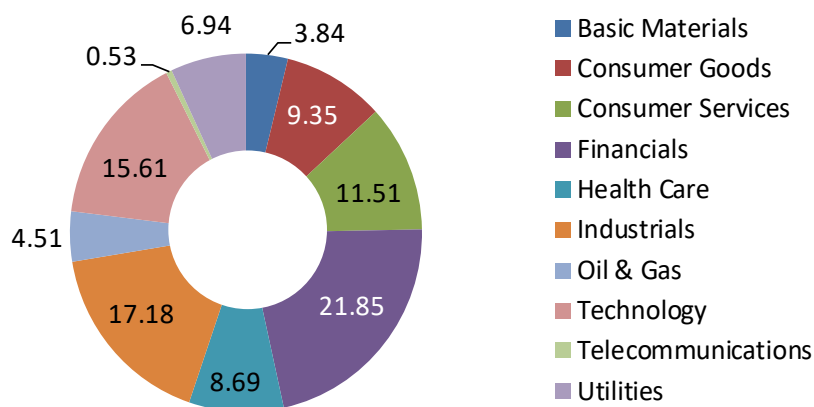
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

| | |
|--------------------------|-----------|
| INDEX MARKET CAP | 4,173,273 |
| LARGEST COMPANY | 31,470 |
| SMALLEST COMPANY | 763 |
| MEDIAN COMPANY | 11,453 |
| AVERAGE COMPANY | 12,458 |
| NUMBER OF COMPANIES | 335 |
| % WEIGHT LARGEST COMPANY | 0.75 |

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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