

CRSP[®] INDEXES

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

9-30-20

TICKER SYMBOL

CRSPMI1

ABOUT THE CRSP U.S. MID CAP INDEX

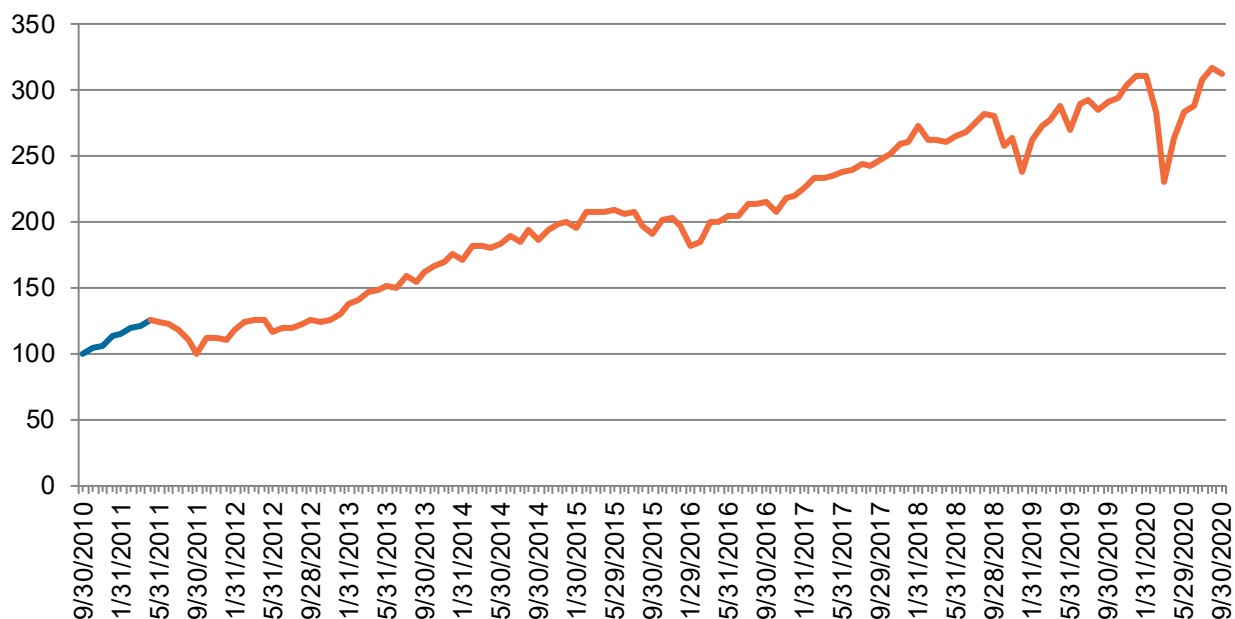
The CRSP U.S. Mid Cap Index targets inclusion of the U.S. companies that fall between the 70-85 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

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.

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 2020



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF **SEPTEMBER 30, 2020**

*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	-1.70	7.95	0.18	7.07	7.99	10.36	12.04	8.63
PRICE RETURN	-1.85	7.56	-1.02	5.35	6.28	8.62	10.31	6.89

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DIGITAL REALTY TRUST	DLR	REAL ESTATE	39,478	0.81
DEXCOM	DXCM	HEALTH CARE	39,468	0.81
LULULEMON ATHLETICA COMPANY	LULU	CONSUMER DISCRETIONARY	39,055	0.81
VEEVA SYSTEMS INC	VEEV	HEALTH CARE	37,957	0.78
DOCUSIGN INC	DOCU	TECHNOLOGY	37,832	0.78
SBA COMMUNICATIONS	SBAC	REAL ESTATE	35,650	0.74
CHIPOTLE MEXICAN GRILL	CMG	CONSUMER DISCRETIONARY	34,784	0.72
TWILIO INC	TWLO	TECHNOLOGY	34,102	0.70
CENTENE CORPORATION	CNC	HEALTH CARE	33,800	0.70
TWITTER INC	TWTR	TECHNOLOGY	33,437	0.69

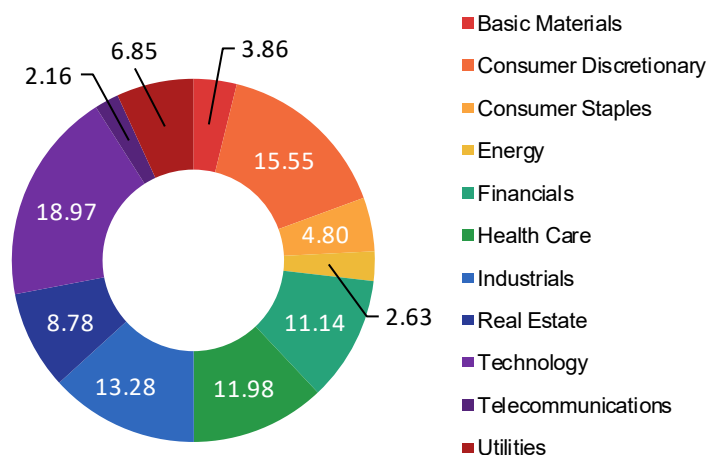
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	4,848,313
LARGEST COMPANY	39,478
SMALLEST COMPANY	1,009
MEDIAN COMPANY	12,796
AVERAGE COMPANY	14,473
NUMBER OF COMPANIES	335
% WEIGHT LARGEST COMPANY	0.81

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPM11



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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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