

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

06-30-17

TICKER SYMBOL

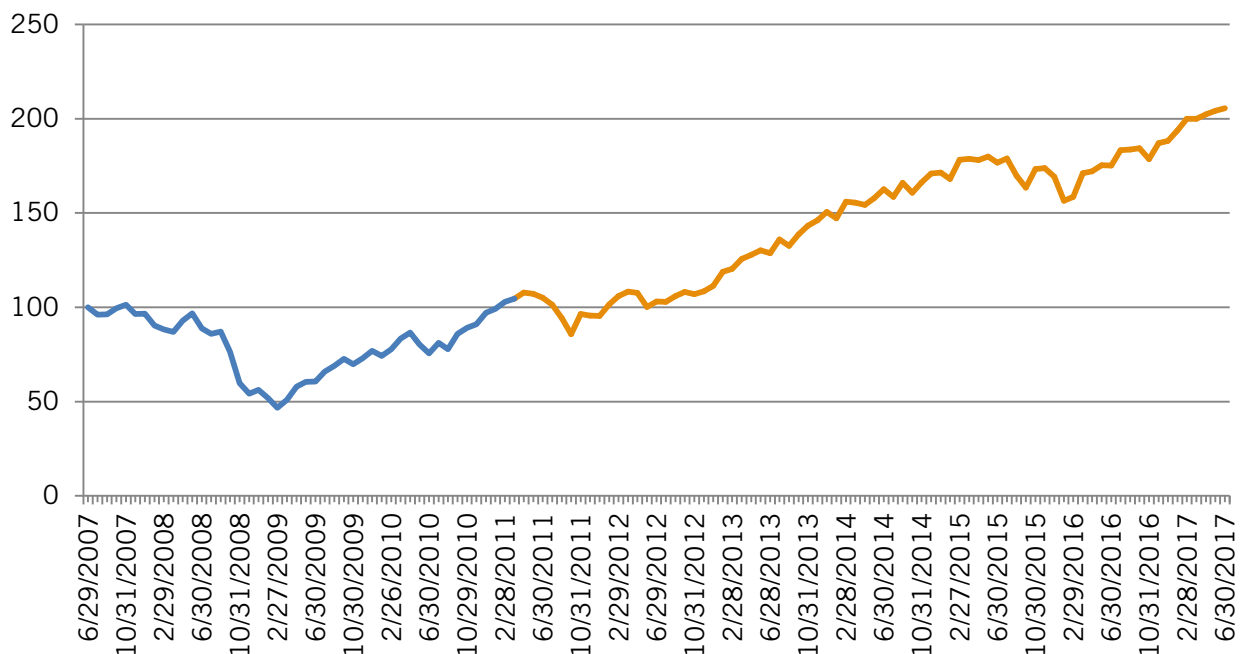
CRSPMI1

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 JUNE 2017



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 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	0.66%	2.79%	9.17%	17.31%	8.12%	14.79%	7.47%	8.66%
PRICE RETURN	0.51%	2.39%	8.33%	15.51%	6.52%	13.08%	5.73%	6.92%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
FISERV INC	FISV	INDUSTRIALS	25,982	0.74
NEWELL BRANDS INC	NWL	CONSUMER GOODS	25,904	0.74
WESTERN DIGITAL CORPORATION	WDC	TECHNOLOGY	25,804	0.74
EDWARDS LIFESCIENCES	EW	HEALTH CARE	24,807	0.71
ROPER TECHNOLOGIES INC	ROP	INDUSTRIALS	23,623	0.68
C R BARD INC	BCR	HEALTH CARE	22,892	0.65
LAM RESEARCH CORPORATION	LRCX	TECHNOLOGY	22,814	0.65
AMPHENOL CORPORATION	APH	INDUSTRIALS	22,561	0.64
M & T BANK CORPORATION	MTB	FINANCIALS	22,426	0.64
INCYTE CORPORATION	INCY	HEALTH CARE	21,916	0.63

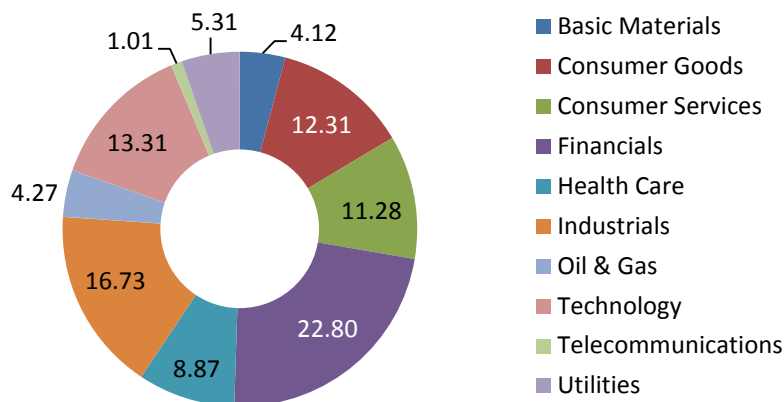
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,498,111
LARGEST COMPANY	25,982
SMALLEST COMPANY	1,091
MEDIAN COMPANY	10,077
AVERAGE COMPANY	10,536
NUMBER OF COMPANIES	332
% WEIGHT LARGEST COMPANY	0.74

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMI1



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