

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MID CAP INDEX

QUARTER ENDING

12-29-23

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.

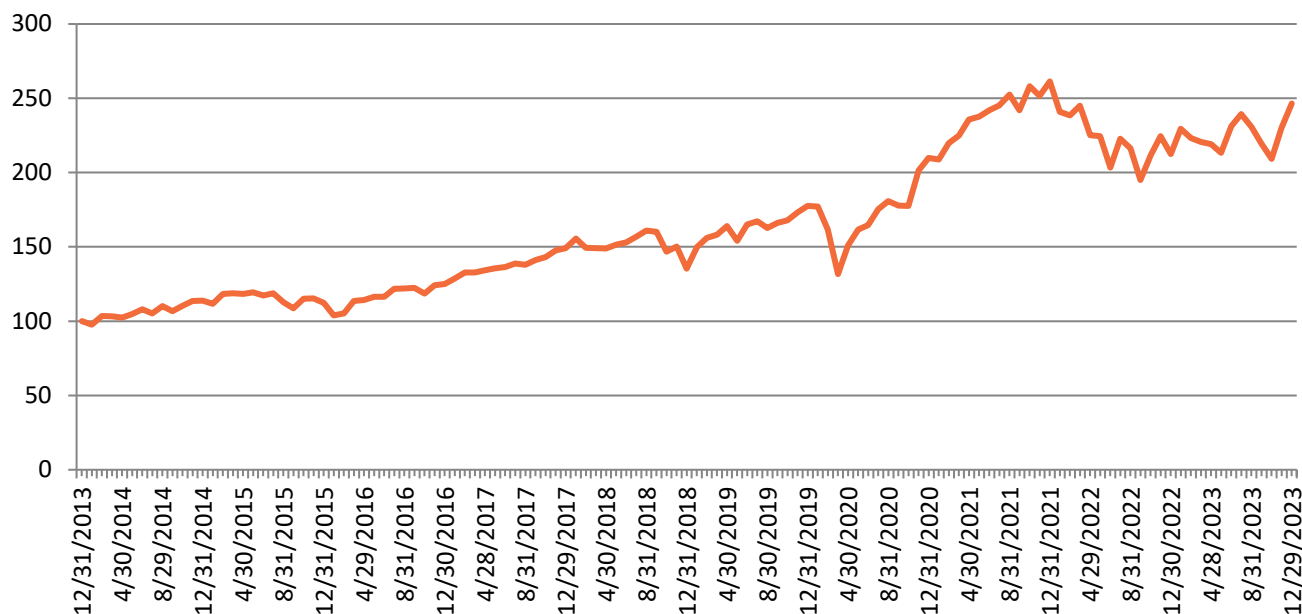
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF DECEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	7.13	12.27	15.98	15.98	5.5	12.73	9.44	8.91

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

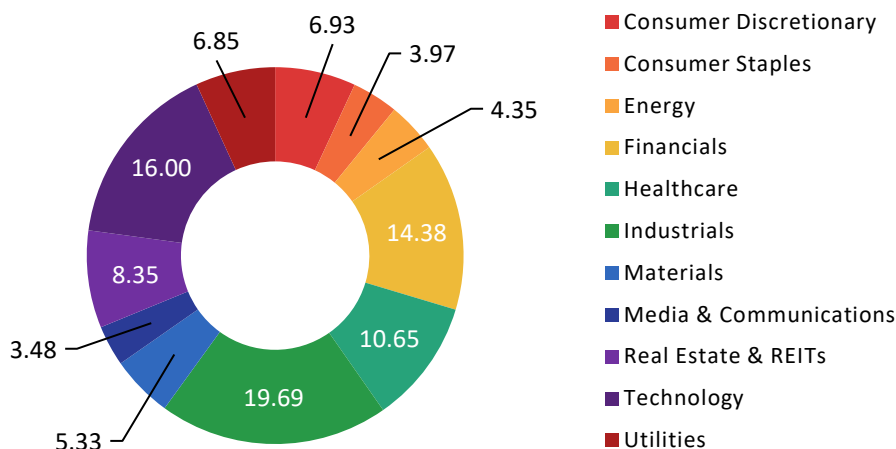
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMPHENOL CORPORATION	APH	TECHNOLOGY	59,310	0.86
ARISTA NETWORKS INC	ANET	TECHNOLOGY	58,614	0.85
TRANSDIGM GROUP INC	TDG	INDUSTRIALS	53,158	0.77
CINTAS CORPORATION	CTAS	INDUSTRIALS	52,176	0.75
MOTOROLA SOLUTIONS INC	MSI	TECHNOLOGY	51,963	0.75
PACCAR INC	PCAR	INDUSTRIALS	51,078	0.74
WELLTOWER INC	WELL	REAL ESTATE & REITS	50,143	0.72
MICROCHIP TECHNOLOGY COMPANY	MCHP	TECHNOLOGY	48,791	0.71
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	48,552	0.70
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	48,203	0.70

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	6,920,620
LARGEST COMPANY	59,310
SMALLEST COMPANY	1,205
MEDIAN COMPANY	19,385
AVERAGE COMPANY	21,294
NUMBER OF COMPANIES	325
% WEIGHT LARGEST COMPANY	0.86

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPM1



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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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