

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

12-31-15

TICKER SYMBOL

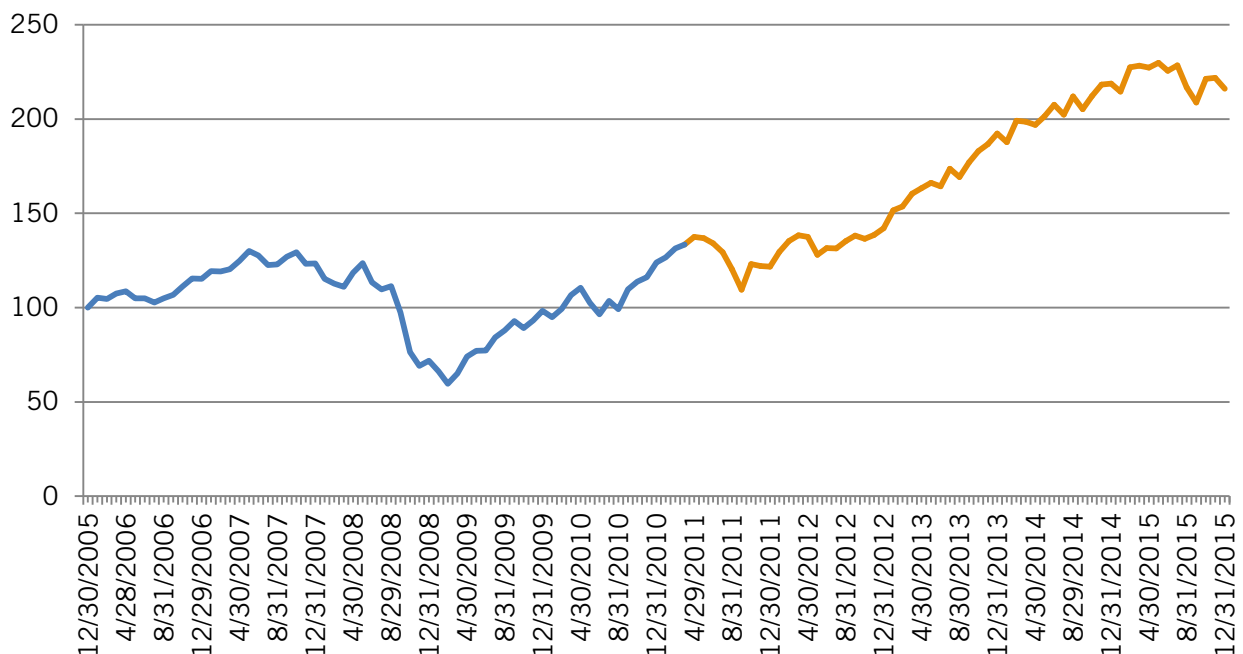
CRSPMI1

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 DECEMBER 2015



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 31, 2015

*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	-2.65	3.46	-1.28	-1.28	14.98	11.74	8.01	8.14
PRICE RETURN	-2.80	3.07	-2.68	-2.68	13.38	10.08	6.23	6.40

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ROSS STORES INC	ROST	CONSUMER SERVICES	21,958	0.72
FISERV INC	FISV	INDUSTRIALS	20,902	0.68
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	20,291	0.66
ROPER TECHNOLOGIES INC	ROP	INDUSTRIALS	19,132	0.62
EQUINIX INC	EQIX	FINANCIALS	18,621	0.61
CERNER CORPORATION	CERN	TECHNOLOGY	18,526	0.60
CONAGRA FOODS INC	CAG	CONSUMER GOODS	18,252	0.59
INCYTE CORPORATION	INCY	HEALTH CARE	18,155	0.59
ROYAL CARIBBEAN CRUISES	RCL	CONSUMER SERVICES	17,813	0.58
HARTFORD FINANCIAL SERVICES GROUP	HIG	FINANCIALS	17,802	0.58

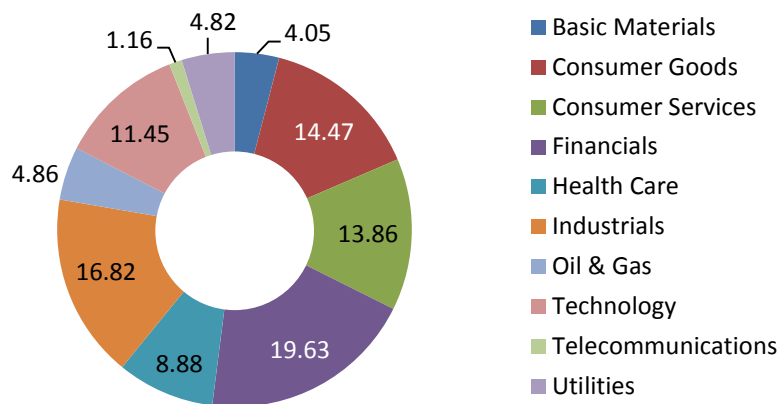
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,068,475
LARGEST COMPANY	21,958
SMALLEST COMPANY	1,015
MEDIAN COMPANY	8,212
AVERAGE COMPANY	8,547
NUMBER OF COMPANIES	359
% WEIGHT LARGEST COMPANY	0.72

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMI1



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