

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

09-30-16

TICKER SYMBOL

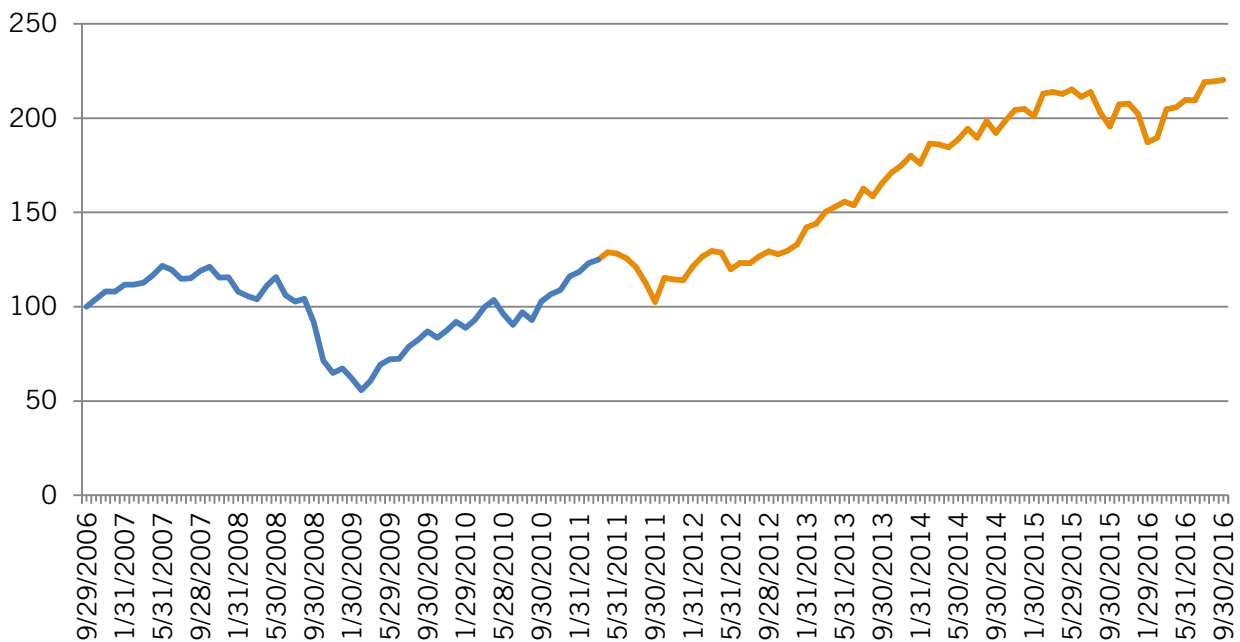
CRSPMI1

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 SEPTEMBER 2016



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 2016

*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 (%)	0.38	5.21	8.92	12.68	9.96	16.54	8.22	8.33
PRICE RETURN (%)	0.22	4.81	7.62	10.92	8.37	14.78	6.45	6.59

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ROSS STORES INC	ROST	CONSUMER SERVICES	25,688	0.79
EDWARDS LIFESCIENCES	EW	HEALTH CARE	25,665	0.79
EQUINIX INC	EQIX	FINANCIALS	25,605	0.79
NEWELL BRANDS INC	NWL	CONSUMER GOODS	25,393	0.78
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	24,401	0.75
FISERV INC	FISV	INDUSTRIALS	21,865	0.68
NEWMONT MINING CORPORATION	NEM	BASIC MATERIALS	20,847	0.64
CONAGRA FOODS INC	CAG	CONSUMER GOODS	20,698	0.64
AMPHENOL CORPORATION	APH	INDUSTRIALS	20,042	0.62
CONCHO RESOURCES INC	CXO	OIL & GAS	19,337	0.60

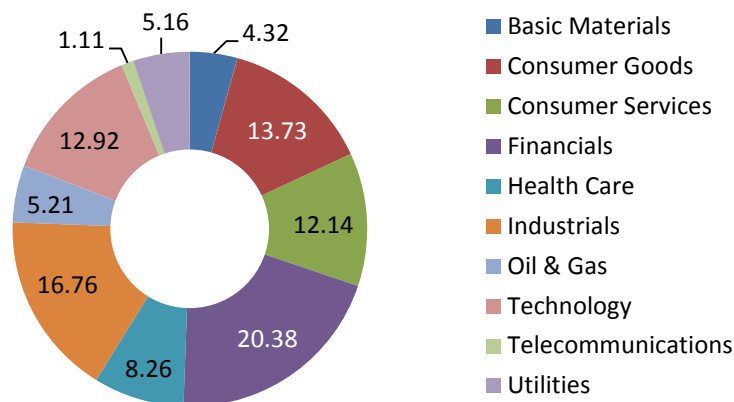
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,235,111
LARGEST COMPANY	25,688
SMALLEST COMPANY	653
MEDIAN COMPANY	9,163
AVERAGE COMPANY	9,657
NUMBER OF COMPANIES	335
% WEIGHT LARGEST COMPANY	0.79

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMI1



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