

QUARTERLY PERFORMANCE

U.S. MID CAP INDEX

QUARTER ENDING

6-30-16

TICKER SYMBOL

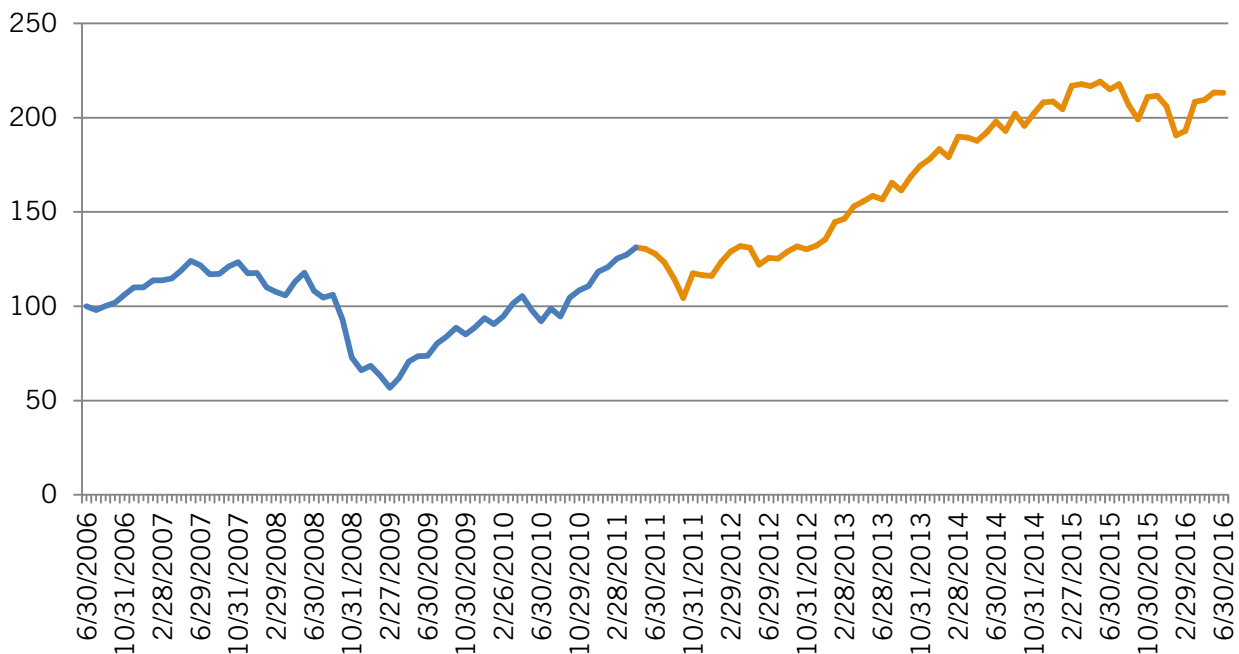
CRSPMI1

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 JUNE 2016



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 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 (%)	-0.07	2.34	3.52	-0.87	10.82	10.77	7.87	8.11
PRICE RETURN (%)	-0.22	1.92	2.68	-2.40	9.24	9.10	6.10	6.37

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
EQUINIX INC	EQIX	FINANCIALS	26,920	0.87
FISERV INC	FISV	INDUSTRIALS	24,174	0.78
FIDELITY NATIONAL INFORMATION SERVICES	FIS	INDUSTRIALS	24,053	0.78
NVIDIA CORPORATION	NVDA	TECHNOLOGY	23,848	0.77
NEWELL BRANDS INC	NWL	CONSUMER GOODS	23,214	0.75
ROSS STORES INC	ROST	CONSUMER SERVICES	22,778	0.74
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	22,262	0.72
EDWARDS LIFESCIENCES	EW	HEALTH CARE	21,119	0.68
DOLLAR TREE INC	DLTR	CONSUMER SERVICES	21,090	0.68
CONAGRA FOODS INC	CAG	CONSUMER GOODS	20,865	0.67

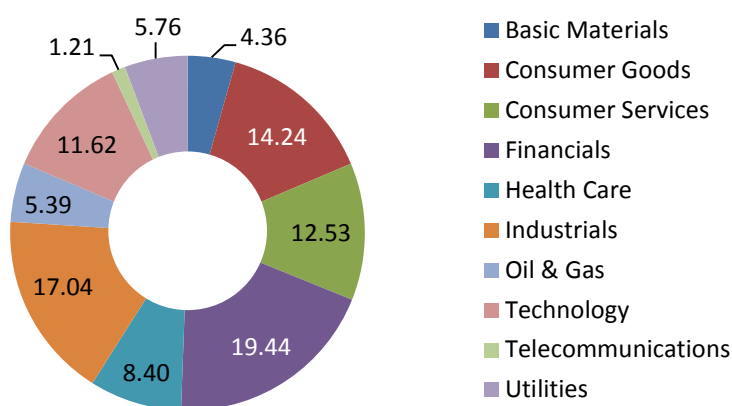
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,092,356
LARGEST COMPANY	26,920
SMALLEST COMPANY	555
MEDIAN COMPANY	8,434
AVERAGE COMPANY	9,176
NUMBER OF COMPANIES	337
% WEIGHT LARGEST COMPANY	0.87

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMI1



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