

QUARTERLY PERFORMANCE

# U.S. MID CAP INDEX

QUARTER ENDING

**3-31-16**

TICKER SYMBOL

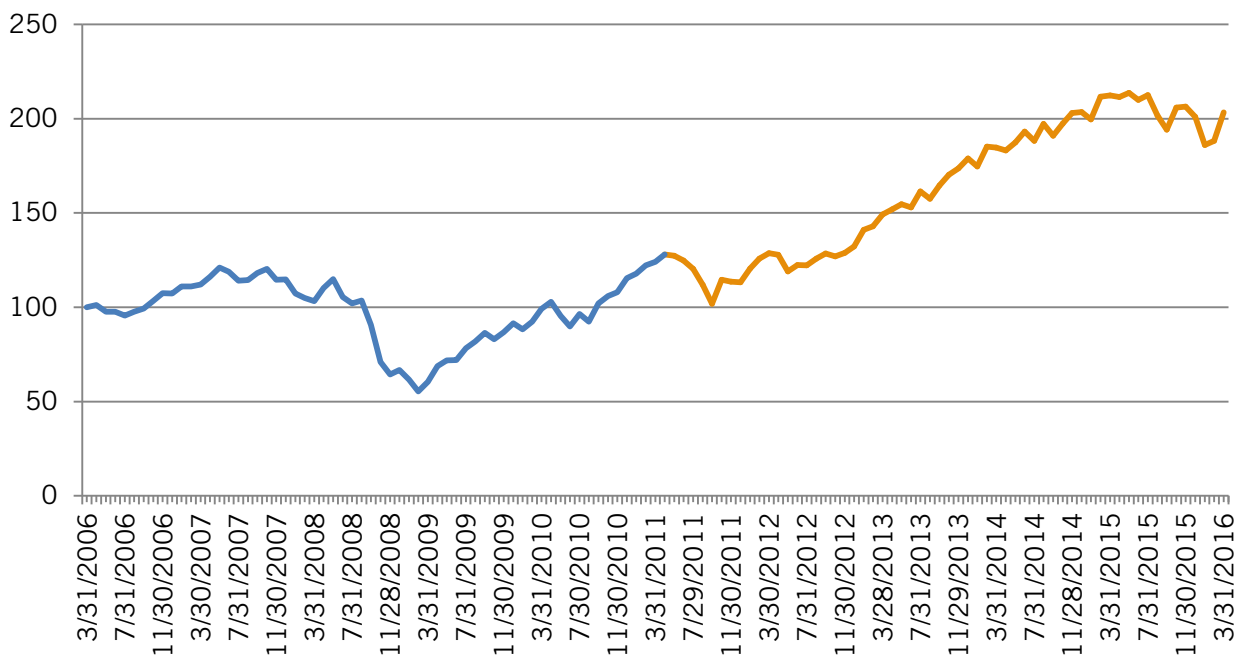
**CRSPMI1**

## 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 MARCH 2016



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 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 (%)	7.98	1.16	1.16	-4.27	10.84	10.37	7.35	8.08
PRICE RETURN (%)	7.79	0.74	0.74	-5.69	9.28	8.72	5.59	6.34

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ROSS STORES INC	ROST	CONSUMER SERVICES	23,450	0.76
FISERV INC	FISV	INDUSTRIALS	22,869	0.74
EQUINIX INC	EQIX	FINANCIALS	20,494	0.66
TYSON FOODS INC	TSN	CONSUMER GOODS	19,538	0.63
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	19,426	0.63
CONAGRA FOODS INC	CAG	CONSUMER GOODS	19,371	0.63
WEC ENERGY GROUP INC	WEC	UTILITIES	18,963	0.61
EDWARDS LIFESCIENCES COMPANY	EW	HEALTH CARE	18,930	0.61
HARTFORD FINANCIAL SERVICES GROUP	HIG	FINANCIALS	18,875	0.61
EVERSOURCE ENERGY	ES	UTILITIES	18,505	0.60

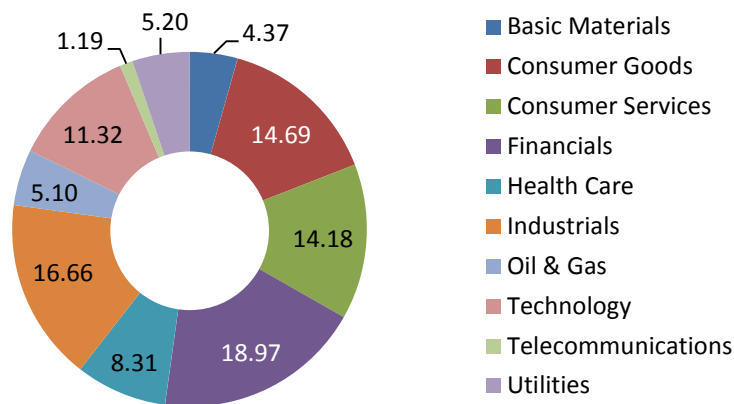
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,092,598
LARGEST COMPANY	23,450
SMALLEST COMPANY	467
MEDIAN COMPANY	8,438
AVERAGE COMPANY	8,887
NUMBER OF COMPANIES	348
% WEIGHT LARGEST COMPANY	0.76

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMI1



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