



**FACT SHEET**

# Extended Equity Market Index Fund

As of September 30, 2020



**Portfolio Manager:**  
Alexa Gagliardi

**Managed Fund Since:**  
2019

**Joined Firm:**  
2014

## FUND INFORMATION

Symbol	PEMXX
CUSIP	779552207
Inception Date of Fund	January 30, 1998
Benchmark	S&P Completion Index
Expense Information (as of the most recent Prospectus)	0.35%
Fiscal Year End	December 31
Total Annual Operating Expenses per \$1,000	\$3.50
12B-1 Fee	-
Portfolio Holdings Turnover†	17.4%
Total Assets (all share classes)	\$914,264,767
Percent of Portfolio in Cash	0.2%
Beta (5 Years)	1.00

†Portfolio Turnover represents 1 year period ending 12/31/19.

## INVESTMENT OBJECTIVE AND STRATEGY

The fund seeks to track the performance of a benchmark index that measures the investment return of small- and mid-capitalization U.S. stocks.

Uses a sampling strategy, investing substantially all of its assets in a group of stocks representative of the S&P Completion Index.

Does not attempt to fully replicate the index by owning each of the stocks in it.

The index includes approximately 3,000 stocks.

## BENEFITS AND RISKS

Offers a convenient and relatively low-cost way to approximate the performance of a particular market.

Expenses are lower than the average actively managed fund. Lower expenses can increase total return.

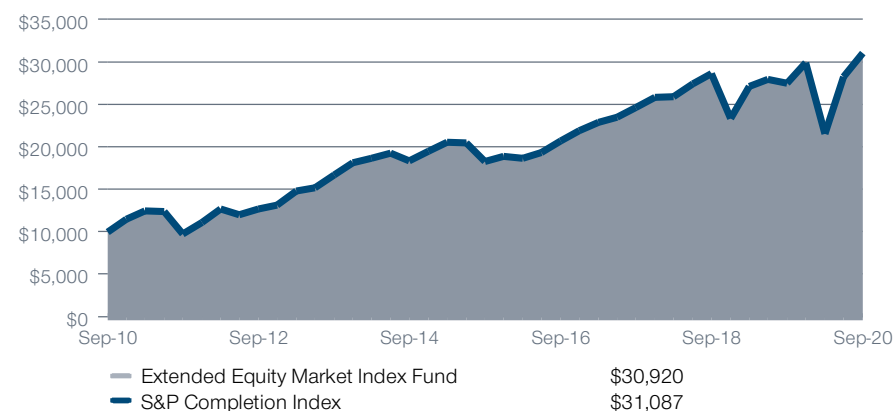
Lower turnover should mean smaller capital gain distributions, which can raise a fund's after-tax returns.

Stocks can decline for many reasons, including adverse political or economic developments here or abroad, changes in investor psychology, or heavy institutional selling.

Does not have the flexibility to shift assets toward stocks or sectors that are rising or away from stocks or sectors that are declining.

## CUMULATIVE RETURNS

Growth of \$10,000



## PERFORMANCE

(NAV, total return)

	Three Months	Year-to-Date	One Year	Annualized			
				Three Years	Five Years	Ten Years	Fifteen Years
Extended Equity Market Index Fund	9.31%	2.77%	11.68%	7.43%	10.81%	11.95%	8.81%
S&P Completion Index	9.90	3.74	12.94	7.96	11.13	12.01	8.78
Linked Performance Benchmark*	9.90	3.74	12.94	7.96	11.13	12.01	8.89

**Performance data quoted represents past performance and is not a reliable indicator of future performance. Investment return and principal value will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than the performance data quoted. To obtain the most recent month-end performance, visit [troweprice.com](http://troweprice.com). Consider the investment objectives, risks, and charges and expenses carefully before investing. For a prospectus or, if available, a summary prospectus containing this and other information, call 1-855-405-6488 or visit [troweprice.com](http://troweprice.com). Read it carefully.** The average annual total return figures reflect the reinvestment of dividends and capital gains, if any.

\*Linked performance benchmark represents the Dow Jones Wilshire 4500 Completion Index from January 30, 1998 through March 31, 2007 and the S&P Completion Index from March 31, 2007 through the current period-end date.

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For Sourcing Information, please see Additional Disclosures.

**TOP 10 ISSUERS**

	Industry	% of Fund	% of S&P Completion Index
Tesla	Automobiles	5.6%	5.6%
Zoom Video Communications	Software	1.5	1.5
Square	IT Services	1.0	1.1
Uber Technologies	Road & Rail	0.8	0.9
lululemon athletica	Textiles, Apparel & Luxury Goods	0.7	0.7
Veeva Systems	Health Care Technology	0.7	0.7
Workday	Software	0.7	0.7
DocuSign	Software	0.7	0.7
NXP Semiconductors	Semicons & Semicon Equip	0.6	0.6
Twilio	IT Services	0.6	0.6

**MORNINGSTAR™**

Overall Morningstar Rating™  
 Morningstar Category™ Mid-Cap Blend  
 Rated against 368 Mid-Cap Blend funds, as of 9/30/2020, based on risk-adjusted total return. Ratings are determined monthly and subject to change. The Overall Morningstar Rating for a fund is derived from a weighted average of the performance figures associated with its 3-, 5- and 10-year (if applicable) Morningstar Rating metrics. **Past performance is no guarantee of future results.**

**SECTOR DIVERSIFICATION**

	Info Tech	Cons Disc	Health Care	Indust & Bus Svcs	Financials	Real Estate	Comm Svcs	Materials	Cons Stpls	Utilities	Energy
Extended Equity Market Index Fund	22.9%	16.1%	15.9%	12.0%	12.0%	6.5%	4.9%	3.4%	2.5%	2.1%	1.3%
S&P Completion Index	23.1	16.1	15.9	12.2	12.0	6.5	5.0	3.2	2.7	2.1	1.2
<b>Over/Underweight</b>	<b>-0.2</b>	<b>0.0</b>	<b>0.0</b>	<b>-0.2</b>	<b>0.0</b>	<b>0.0</b>	<b>-0.1</b>	<b>0.1</b>	<b>-0.2</b>	<b>0.0</b>	<b>0.0</b>

For Sourcing Information, please see Additional Disclosures.

Not FDIC-Insured. May lose value. No bank guarantee.

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## Definitions

Beta: A measure of market risk of an investment option that shows how responsive the investment is to a given market index, such as the Standard & Poor's 500 Index. By definition, the beta of the benchmark is 1.00. An investment with a beta of 1.10 is expected to perform 10% better than the index in up markets and 10% worse in down markets. Usually, higher betas represent riskier investments. Figures are calculated using monthly data and are net of fees.

## Additional Disclosures

Morningstar rated the fund 4, 4, and 4 stars among 368, 295 and 213 Mid-Cap Blend funds for the 3-, 5-, and 10-year periods (as applicable) ending 9/30/2020, respectively. The Morningstar Rating™ for funds, or "star rating", is calculated for funds with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star.

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Unless otherwise noted, index returns are shown with gross dividends reinvested.

The information shown does not reflect any ETFs that may be held in the portfolio.

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Diversification exhibits may not add to 100% due to exclusion or inclusion of cash.

Certain numbers in this report may not equal stated totals due to rounding. Unless otherwise stated, data is as of the report date.

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201810-620045