

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S MID CAP GROWTH INDEX

## QUARTER ENDING

3-31-23

## TICKER SYMBOL

CRSPMIG1

The CRSP U.S. Growth Style Indexes are part of CRSP's investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-

to-assets ratio, and return on assets.

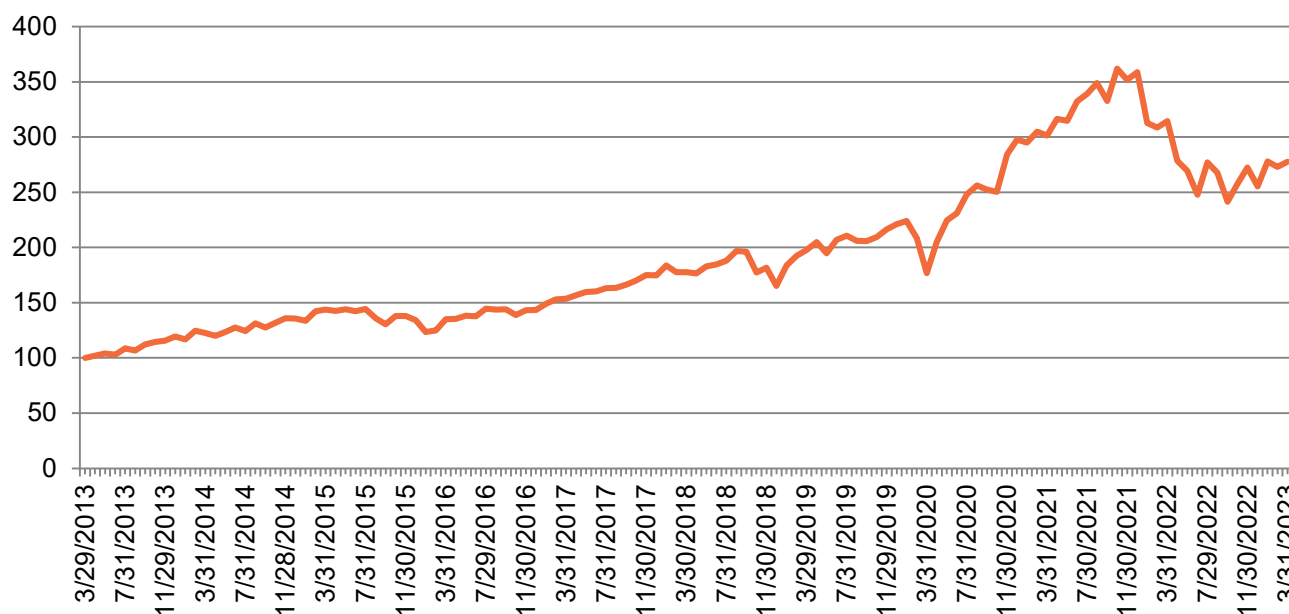
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

## INVESTMENT PERFORMANCE STATISTICS\* AS OF MARCH 31, 2023

### PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	1.64	8.76	8.76	-11.72	16.22	9.33	10.75	8.50
PRICE RETURN	1.51	8.52	8.52	-12.45	15.48	8.52	9.87	7.60

### 10-YEAR CUMULATIVE INDEX LEVELS



\*Based on backtest data through September 7, 2012, and live data thereafter

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

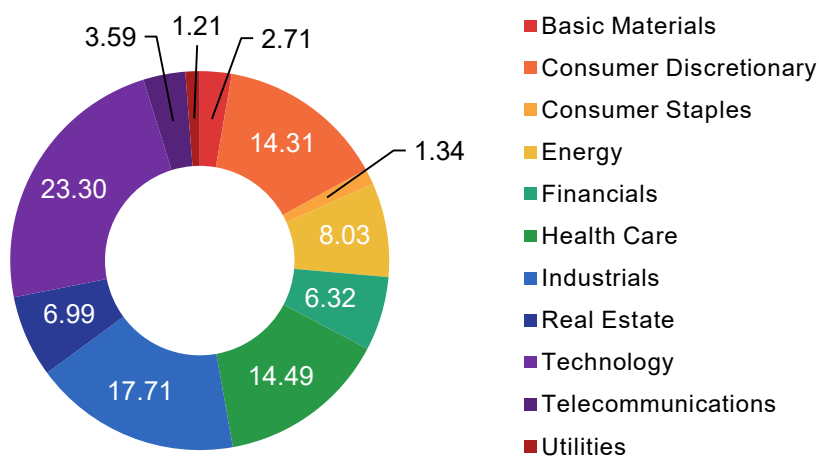
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMPHENOL CORPORATION	APH	TECHNOLOGY	48,591	1.65
MOTOROLA SOLUTIONS INC	MSI	TELECOMMUNICATIONS	47,855	1.63
MICROCHIP TECHNOLOGY COMPANY	MCHP	TECHNOLOGY	45,894	1.56
DEXCOM INC	DXCM	HEALTH CARE	44,894	1.52
MSCI INC	MSCI	FINANCIALS	42,515	1.44
REALTY INCOME CORPORATION	O	REAL ESTATE	41,824	1.42
CINTAS CORPORATION	CTAS	INDUSTRIALS	39,965	1.36
ARISTA NETWORKS INC	ANET	TELECOMMUNICATIONS	38,574	1.31
CHENIERE ENERGY INC	LNG	ENERGY	38,408	1.30
TRANSDIGM GROUP INC	TDG	INDUSTRIALS	38,229	1.30

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	2,944,244
LARGEST COMPANY	48,591
SMALLEST COMPANY	1,158
MEDIAN COMPANY	16,347
AVERAGE COMPANY	18,753
NUMBER OF COMPANIES	157
% WEIGHT LARGEST COMPANY	1.65

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CRSPMIG1



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The historical performance statistics of CRSP's market cap indexes are based upon 10 years of backtest data from January 1, 2001, through March 31, 2011. Subsequent backtesting was completed with June 29, 2001, as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.

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