

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

U.S. MID CAP GROWTH INDEX

QUARTER ENDING

6-30-20

TICKER SYMBOL

CRSPMIG1

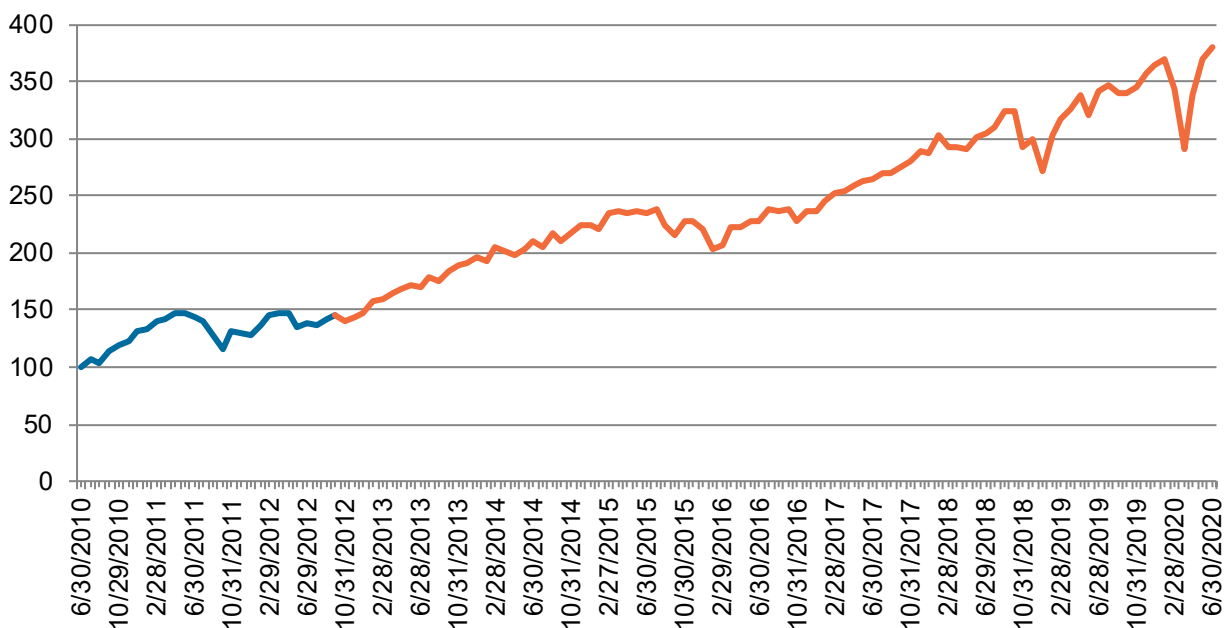
ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 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.

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.

10-YEAR CUMULATIVE INDEX LEVELS AS OF JUNE 2020



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 2020

*Based on backtest data through September 7, 2012

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	2.78	30.61	4.43	11.56	12.92	10.18	14.31	8.74
PRICE RETURN	2.70	30.33	3.96	10.56	11.93	9.21	13.30	7.80

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DIGITAL REALTY TRUST INC	DLR	REAL ESTATE	38,130	1.62
DEXCOM INC	DXCM	HEALTH CARE	37,437	1.59
LULULEMON ATHLETICA COM	LULU	CONSUMER DISCRETIONARY	36,848	1.56
CENTENE CORPORATION	CNC	HEALTH CARE	36,804	1.56
SBA COMMUNICATIONS CORPORATION	SBAC	REAL ESTATE	33,255	1.41
VEEVA SYSTEMS INC	VEEV	HEALTH CARE	31,610	1.34
SPLUNK INC	SPLK	TECHNOLOGY	31,561	1.34
KLA CORP	KLAC	TECHNOLOGY	30,154	1.28
DOCUSIGN INC	DOCU	TECHNOLOGY	29,960	1.27
SYNOPSYS INC	SNPS	TECHNOLOGY	29,404	1.25

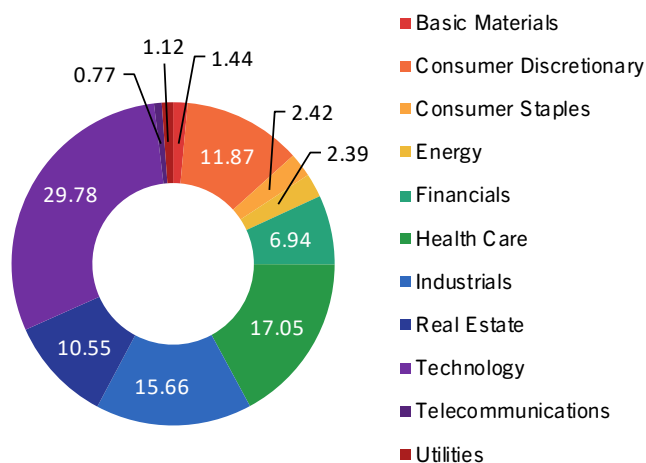
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	2,360,458
LARGEST COMPANY	38,130
SMALLEST COMPANY	640
MEDIAN COMPANY	12,746
AVERAGE COMPANY	14,753
NUMBER OF COMPANIES	160
% WEIGHT LARGEST COMPANY	1.62

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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