

# CRSP<sup>®</sup> INDEXES

QUARTERLY PERFORMANCE

## U.S. MID CAP GROWTH INDEX

QUARTER ENDING

3-31-21

TICKER SYMBOL

CRSPMIG1

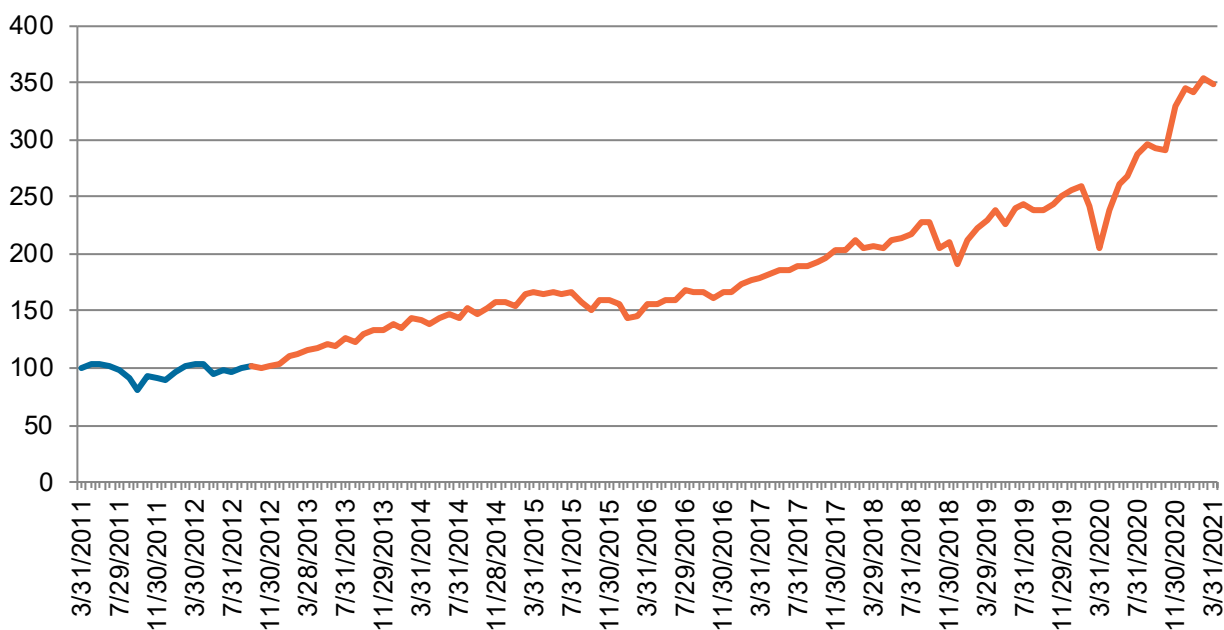
### ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 MARCH 2021



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON\* AS OF MARCH 31, 2021

\*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
<b>TOTAL RETURN</b>	-1.13	1.25	1.25	70.40	19.24	17.39	13.32	9.86
<b>PRICE RETURN</b>	-1.19	1.14	1.14	69.33	18.29	16.42	12.37	8.93

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
IDEXX LABS INC	IDXX	HEALTH CARE	41,800	1.33
MICROCHIP TECHNOLOGY COM	MCHP	TECHNOLOGY	41,795	1.33
CHIPOTLE MEXICAN GRILL	CMG	CONSUMER DISCRETIONARY	39,988	1.27
AMPHENOL CORPORATION	APH	TECHNOLOGY	39,526	1.25
DIGITAL REALTY TRUST INC	DLR	REAL ESTATE	39,476	1.25
CADENCE DESIGN SYSTEMS COMPANY	CDNS	TECHNOLOGY	38,217	1.21
SYNOPSYS INC	SNPS	TECHNOLOGY	37,755	1.20
CENTENE CORPORATION	CNC	HEALTH CARE	37,170	1.18
IQVIA HOLDINGS INC	IQV	HEALTH CARE	37,034	1.18
DOCUSIGN INC	DOCU	TECHNOLOGY	35,880	1.14

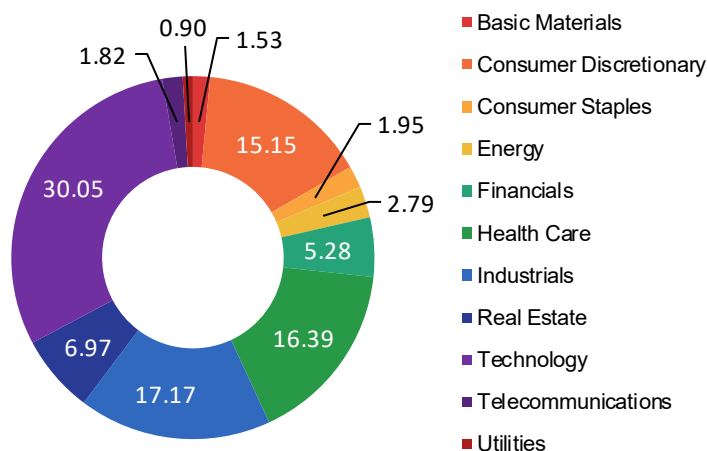
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,150,506
LARGEST COMPANY	41,800
SMALLEST COMPANY	869
MEDIAN COMPANY	17,607
AVERAGE COMPANY	18,106
NUMBER OF COMPANIES	174
% WEIGHT LARGEST COMPANY	1.33

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



**CENTER FOR RESEARCH IN SECURITY PRICES, LLC**  
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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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