

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S MID CAP GROWTH INDEX

## QUARTER ENDING

12-29-23

## 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.

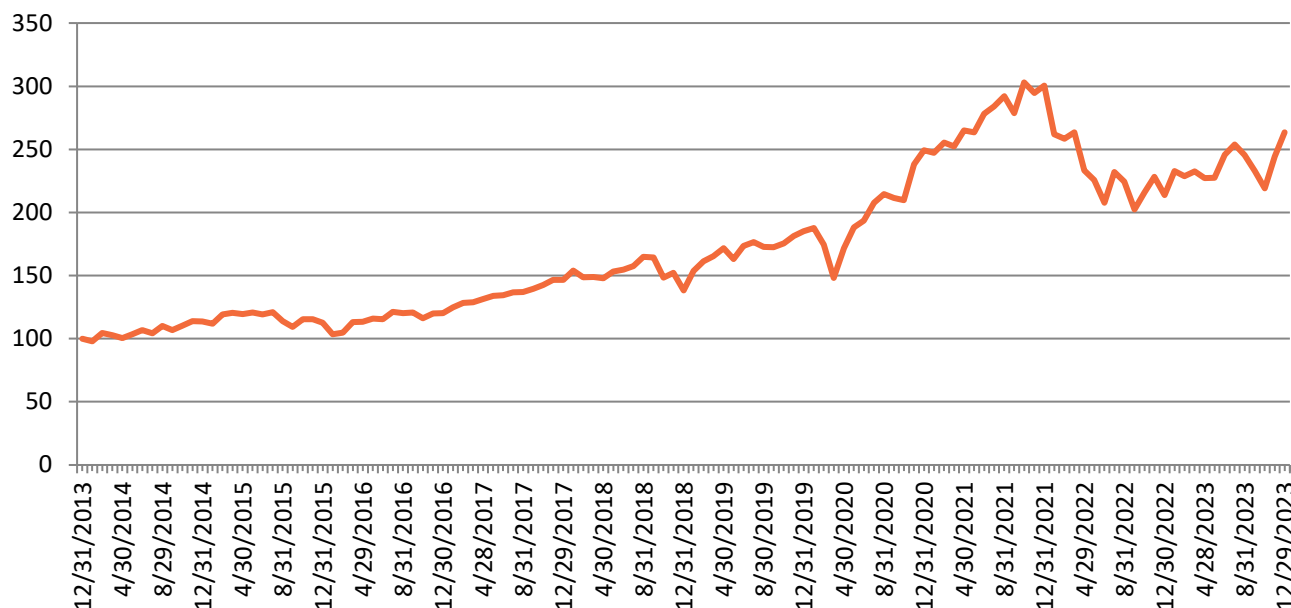
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF DECEMBER 29, 2023

### PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	7.83	13.13	23.2	23.2	1.86	13.75	10.17	8.81

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

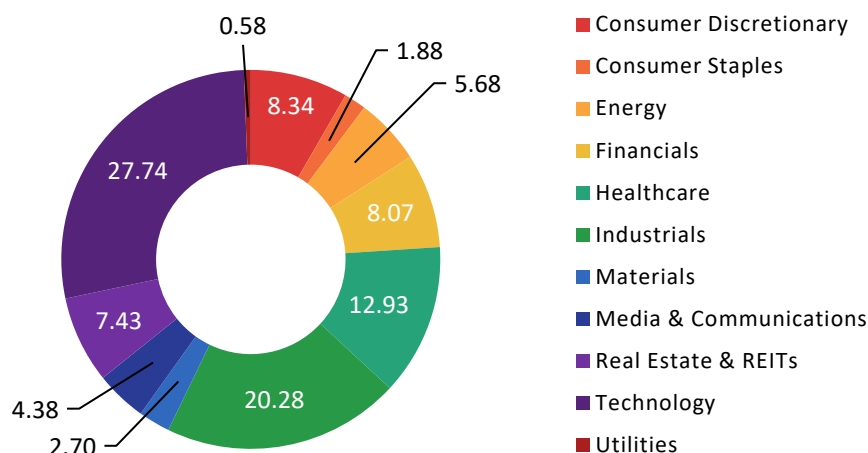
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMPHENOL CORPORATION	APH	TECHNOLOGY	59,310	1.84
ARISTA NETWORKS INC	ANET	TECHNOLOGY	58,614	1.82
TRANSDIGM GROUP INC	TDG	INDUSTRIALS	53,158	1.65
CINTAS CORPORATION	CTAS	INDUSTRIALS	52,176	1.62
MOTOROLA SOLUTIONS INC	MSI	TECHNOLOGY	51,963	1.61
WELLTOWER INC	WELL	REAL ESTATE & REITS	50,143	1.56
MICROCHIP TECHNOLOGY COMPANY	MCHP	TECHNOLOGY	48,791	1.51
DEXCOM INC	DXCM	HEALTHCARE	47,945	1.49
MSCI INC	MSCI	FINANCIALS	42,501	1.32
COPART INC	CPRT	INDUSTRIALS	42,346	1.31

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	3,220,867
LARGEST COMPANY	59,310
SMALLEST COMPANY	964
MEDIAN COMPANY	19,714
AVERAGE COMPANY	22,061
NUMBER OF COMPANIES	146
% WEIGHT LARGEST COMPANY	1.84

## 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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