

# CRSP<sup>®</sup> INDEXES

QUARTERLY PERFORMANCE

**U.S. MID CAP INDEX**

QUARTER ENDING

**3-31-20**

TICKER SYMBOL

**CRSPMI1**

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

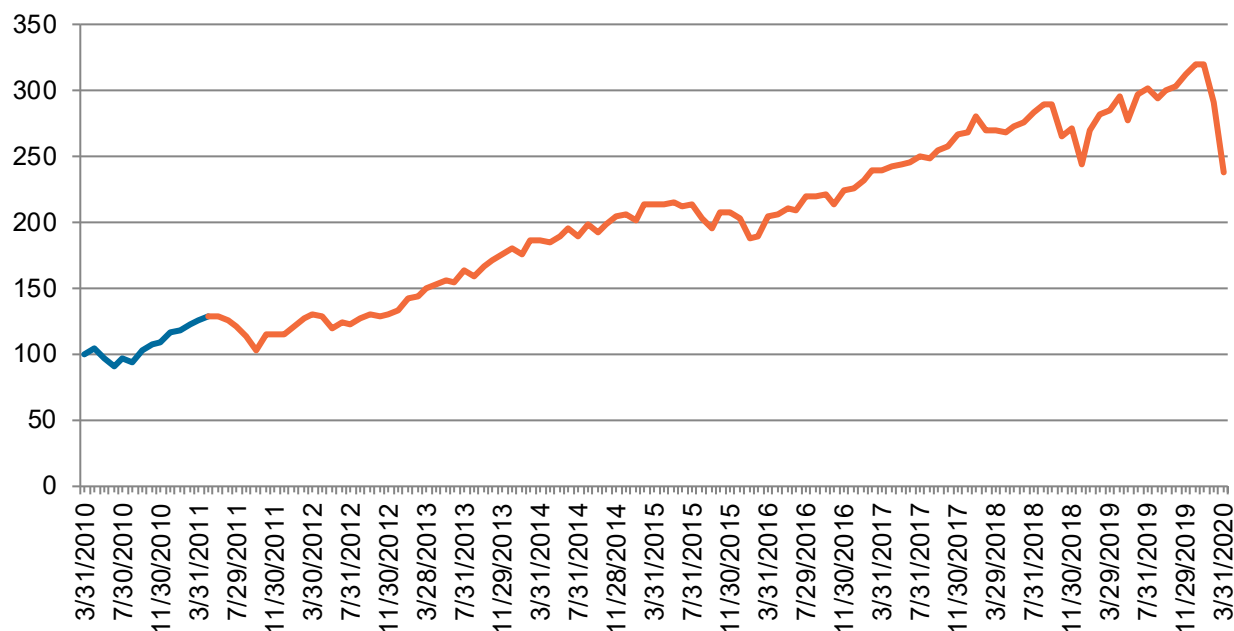
The CRSP U.S. Mid Cap Index targets inclusion of the U.S. companies that fall between the 70-85 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after the

close of the Tuesday after the third Friday of March, June, September, and December.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (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.

## 10-YEAR CUMULATIVE INDEX LEVELS AS OF MARCH 2020



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON\* AS OF MARCH 31, 2020

\*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>	-18.43	-25.74	-25.74	-16.65	-0.25	2.11	9.05	7.15
<b>PRICE RETURN</b>	-18.61	-26.07	-26.07	-18.02	-1.83	0.51	7.35	5.43

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
NEWMONT CORPORATION	NEM	BASIC MATERIALS	37,122	1.14
CENTENE CORPORATION	CNC	HEALTH CARE	34,690	1.06
SBA COMMUNICATIONS CORPORATION	SBAC	FINANCIALS	30,399	0.93
DIGITAL REALTY TRUST INC	DLR	FINANCIALS	28,993	0.89
WEC ENERGY GROUP INC	WEC	UTILITIES	27,799	0.85
ADVANCED MICRO DEVICES COMPANY	AMD	TECHNOLOGY	25,324	0.77
EVERSOURCE ENERGY	ES	UTILITIES	25,321	0.77
DEXCOM INC	DXCM	HEALTH CARE	24,646	0.75
MSCI INC	MSCI	FINANCIALS	23,253	0.71
IHS MARKIT LTD	INFO	FINANCIALS	22,856	0.70

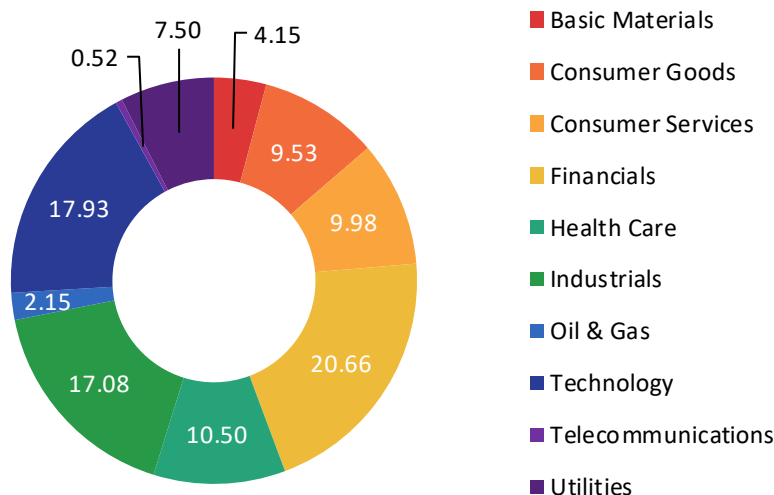
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,269,134
LARGEST COMPANY	37,122
SMALLEST COMPANY	552
MEDIAN COMPANY	8,741
AVERAGE COMPANY	9,906
NUMBER OF COMPANIES	330
% WEIGHT LARGEST COMPANY	1.14

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPM11



**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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