

# CRSP<sup>®</sup> INDEXES

QUARTERLY PERFORMANCE

**U.S. MID CAP INDEX**

QUARTER ENDING

**9-30-21**

TICKER SYMBOL

**CRSPMI1**

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

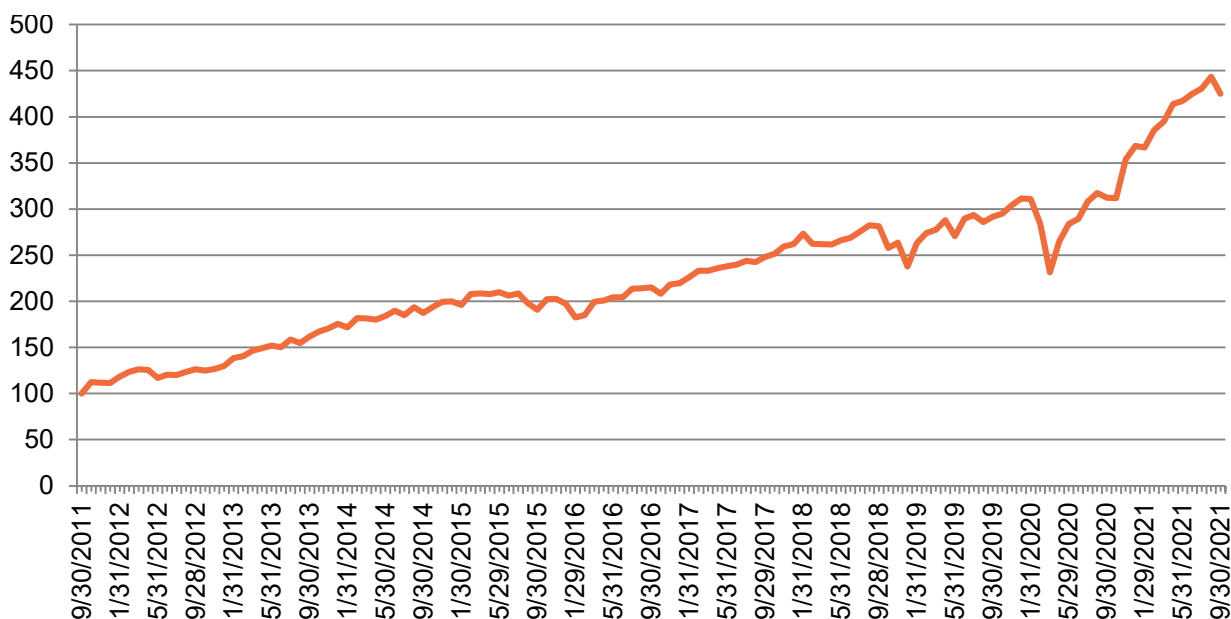
The CRSP U.S. Mid Cap Index targets inclusion of the U.S. companies that fall between the 70-85 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

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 SEPTEMBER 2021



# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON\* AS OF **SEPTEMBER 30, 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>	-4.15	0.01	15.32	36.12	14.76	14.61	15.57	9.85
<b>PRICE RETURN</b>	-4.28	-0.29	14.28	34.40	13.04	12.87	13.82	8.11

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DEXCOM INC	DXCM	HEALTH CARE	52,908	0.77
MARVELL TECHNOLOGY INC	MRVL	TECHNOLOGY	49,424	0.72
MSCI INC	MSCI	FINANCIALS	47,645	0.70
IQVIA HOLDINGS INC	IQV	HEALTH CARE	45,899	0.67
SYNOPSIS INC	SNPS	TECHNOLOGY	45,661	0.67
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	44,912	0.66
PALO ALTO NETWORKS INC	PANW	TECHNOLOGY	44,318	0.65
AMPHENOL CORPORATION	APH	TECHNOLOGY	43,805	0.64
MICROCHIP TECHNOLOGY COMPANY	MCHP	TECHNOLOGY	42,062	0.61
CADENCE DESIGN SYSTEMS	CDNS	TECHNOLOGY	41,916	0.61

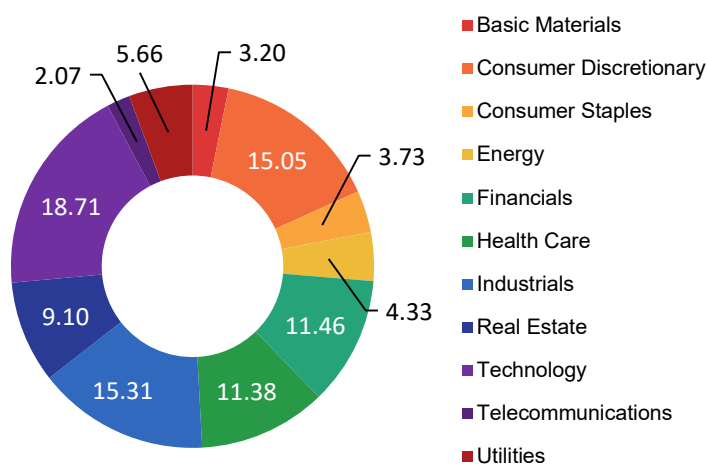
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	6,843,521
LARGEST COMPANY	52,908
SMALLEST COMPANY	561
MEDIAN COMPANY	18,173
AVERAGE COMPANY	18,905
NUMBER OF COMPANIES	362
% WEIGHT LARGEST COMPANY	0.77

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPM11



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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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