CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

QUARTER ENDING TICKER SYMBOL 3-29-24 CRSPID1

CRSP Sector Indexes highlight industry-specific characteristics of all companies listed in the CRSP US Total Market Index. CRSP uses ICB[®] codes to assign companies to the appropriate industry. Eligibility and investability screens for the sectors indexes are consistent with those used for other CRSP Indexes.

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

PERFORMANCE COMPARISION

TOTAL RETURN

1 MONTH

4.44

3 MONTH

10.04

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

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.

ANNUALIZED* (%)

5 YEAR

12.46

10 YEAR

11.52

SINCE 6/29/01

13.12

3 YEAR

7.65

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

YTD

10.04

10-YEAR CUMULATIVE INDEX LEVELS 350 300 250 200 150 100 50 0 9/28/2018 12/31/2018 3/30/2018 6/29/2018 3/31/2016 6/30/2016 3/31/2017 6/30/2017 3/31/2015 5/30/2015 2/31/2015 9/30/2016 2/30/2016 3/29/2019 6/28/2019 9/30/2019 2/31/2019 9/30/2014 2/29/2017 3/31/2020 5/30/2020 /30/2020 2/31/2020 /31/2023 3/31/2014 /30/2014 /31/2022 /30/2023 /29/2023 /30/2022 /30/2022 (/30/2022 3/31/2022 /30/2021 2/31/202 3/29/2024 9/29/201 9/30/202 2/31/201 9/30/201 /29/202

1 YEAR

28.48

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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)	C
ACCENTURE PLC	ACN	217,322	4.02	I
CATERPILLAR INC	CAT	182,987	3.38	L
GENERAL ELECTRIC COMPANY	GE	181,484	3.36	S
UNION PAC CORPORATION	UNP	149,963	2.77	N
HONEYWELL INTERNATIONAL	HON	133,860	2.48	A
RTX CORPORATION	RTX	129,405	2.39	N
EATON CORP PLC	ETN	124,853	2.31	%
BOEING COMPANY	BA	117,750	2.18	
LOCKHEED MARTIN CORPORATION	LMT	109,916	2.03	
DEERE & COMPANY	DE	109,253	2.02	

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	5,406,354
LARGEST COMPANY	217,322
SMALLEST COMPANY	4
MEDIAN COMPANY	1,907
AVERAGE COMPANY	10,477
NUMBER OF COMPANIES	516
% WEIGHT LARGEST COMPANY	4.02

CRSP^{*} **CENTER FOR RESEARCH IN SECURITY PRICES** An Affiliate of the University of Chicago

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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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