# **CRSP<sup>®</sup> MARKET INDEXES**

# QUARTERLY PERFORMANCE US TECHNOLOGY INDEX

#### QUARTER ENDING TICKER SYMBOL 12-29-23 CRSPIT

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

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.

18.46

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

#### ANNUALIZED\* (%) **1 MONTH 3 MONTH YTD 1 YEAR 3 YEAR 5 YEAR 10 YEAR** SINCE 6/29/01 **TOTAL RETURN** 4.59 16.96 62.95 62.95 12.67 25.54 19.7



## **10-YEAR CUMULATIVE INDEX LEVELS**

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

# DESCRIPTIVE STATISTICS

### **TOP 10 CONSTITUENTS**

|                        |        | INDEX MKT CAP | CURRENT WEIGHT |    |
|------------------------|--------|---------------|----------------|----|
| SECURITY NAME          | TICKER | (\$ MILLIONS) | (%)            | C  |
| APPLE INC              | AAPL   | 271,099       | 21.75          | IN |
| MICROSOFT CORPORATION  | MSFT   | 270,383       | 21.70          | L  |
| NVIDIA CORPORATION     | NVDA   | 62,101        | 4.98           | S  |
| BROADCOM INC           | AVGO   | 49,785        | 4.00           | Μ  |
| ADOBE INC              | ADBE   | 27,364        | 2.20           | A  |
| SALESFORCE INC         | CRM    | 24,532        | 1.97           | N  |
| ADVANCED MICRO DEVICES | AMD    | 24,065        | 1.93           | %  |
| INTEL CORPORATION      | INTC   | 21,423        | 1.72           |    |
| CISCO SYS INC          | CSCO   | 18,691        | 1.50           |    |
| ORACLE CORPORATION     | ORCL   | 17,515        | 1.41           |    |

#### **MARKET CAP STRUCTURE**

| CATEGORY                 | CURRENT<br>(\$ MILLIONS) |
|--------------------------|--------------------------|
| INDEX MARKET CAP         | 1,246,164                |
| LARGEST COMPANY          | 271,099                  |
| SMALLEST COMPANY         | 3                        |
| MEDIAN COMPANY           | 340                      |
| AVERAGE COMPANY          | 2,680                    |
| NUMBER OF COMPANIES      | 465                      |
| % WEIGHT LARGEST COMPANY | 21.75                    |
|                          |                          |

# **CRSP**<sup>\*</sup> **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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