

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S. UTILITIES INDEX

## QUARTER ENDING

12-29-23

## TICKER SYMBOL

CRSPUT1

CRSP Sector Indexes highlight industry-specific characteristics of all companies listed in the CRSP US Total Market Index. CRSP uses ICB<sup>®</sup> 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

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

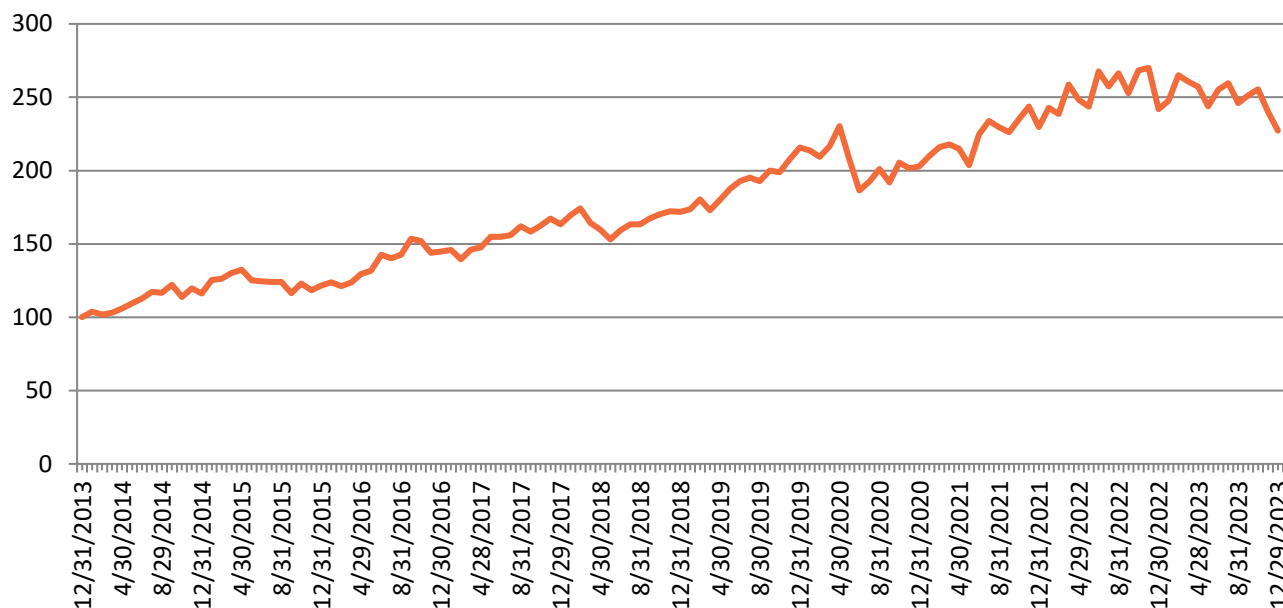
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## 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	2.73	8.66	-5.29	-5.29	4.25	7.38	9.11	9.35

### 10-YEAR CUMULATIVE INDEX LEVELS



\*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 (%)
NEXTERA ENERGY INC	NEE	122,920	11.59
SOUTHERN COMPANY	SO	76,537	7.22
DUKE ENERGY CORPORATION	DUK	74,818	7.06
SEMPRA	SRE	47,030	4.44
PG&E CORPORATION	PCG	45,886	4.33
AMERICAN ELECTRIC POWER COMPANY INC	AEP	41,843	3.95
DOMINION ENERGY INC	D	39,328	3.71
CONSTELLATION ENERGY CORPORATION	CEG	37,333	3.52
EXELON CORPORATION	EXC	35,695	3.37
XCEL ENERGY INC	XEL	34,163	3.22

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	1,060,291
LARGEST COMPANY	122,920
SMALLEST COMPANY	23
MEDIAN COMPANY	4,607
AVERAGE COMPANY	14,934
NUMBER OF COMPANIES	71
% WEIGHT LARGEST COMPANY	11.59



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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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