

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

## U.S. MATERIALS INDEX

QUARTER ENDING

9-29-23

TICKER SYMBOL

CRSPMT1

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.

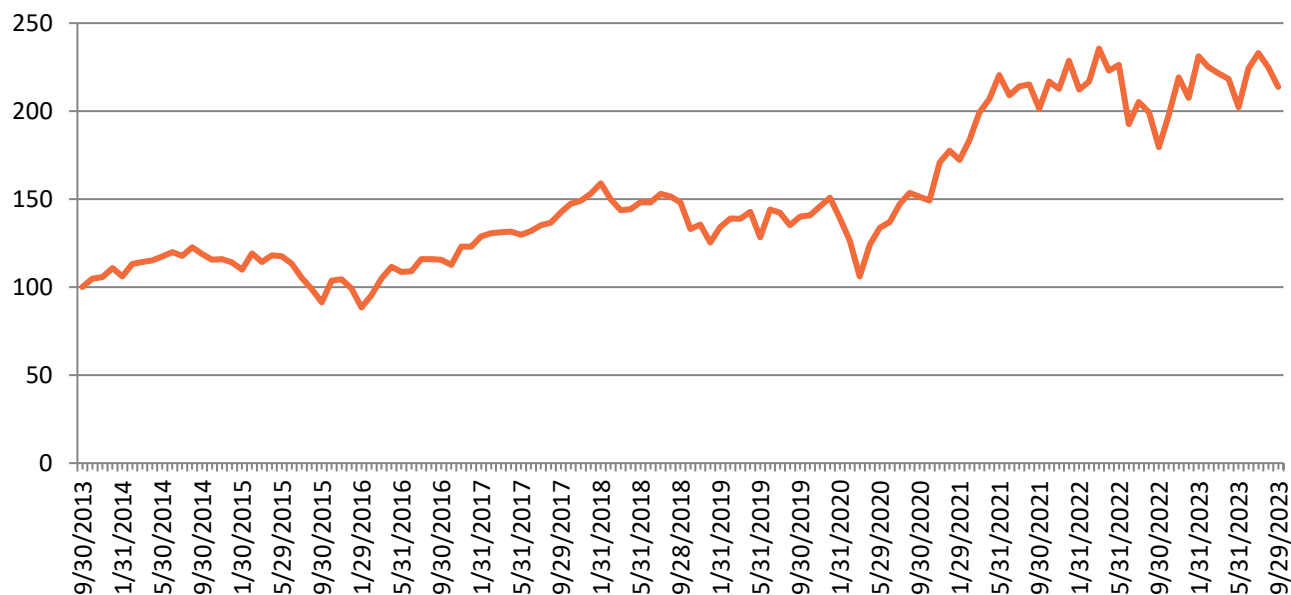
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

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

### PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-4.96	-4.71	2.99	19.05	12.18	7.62	7.89	7.69

### 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 (%)
LINDE PLC	LIN	181,687	16.49
AIR PRODUCTS & CHEMICALS INC	APD	62,957	5.71
SHERWIN WILLIAMS COMPANY	SHW	59,027	5.36
FREEMONT-MCMORAN INC	FCX	53,460	4.85
ECOLAB INC	ECL	43,456	3.94
NUCOR CORPORATION	NUE	38,888	3.53
DOW INC	DOW	36,251	3.29
DUPONT DE NEMOURS INC	DD	30,817	2.80
PPG INDUSTRIES INC	PPG	30,570	2.77
NEWMONT CORPORATION	NEM	29,365	2.67

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	1,101,661
LARGEST COMPANY	181,687
SMALLEST COMPANY	2
MEDIAN COMPANY	1,895
AVERAGE COMPANY	7,444
NUMBER OF COMPANIES	148
% WEIGHT LARGEST COMPANY	16.49



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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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