

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

QUARTER ENDING

TICKER SYMBOL

## U.S TOTAL MARKET INDEX

9-29-23

CRSPTM1

CRSP Market Indexes capture broad U.S. equity market coverage and include securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange. Nearly 4,000 constituents across mega, large, small and micro capitalizations, representing nearly 100 percent of the U.S. investable equity market, comprise the CRSP US Total Market Index.

September, and December, and ends (final transition day) after the close of the Tuesday after the third Friday of March, June, September, and December.

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,

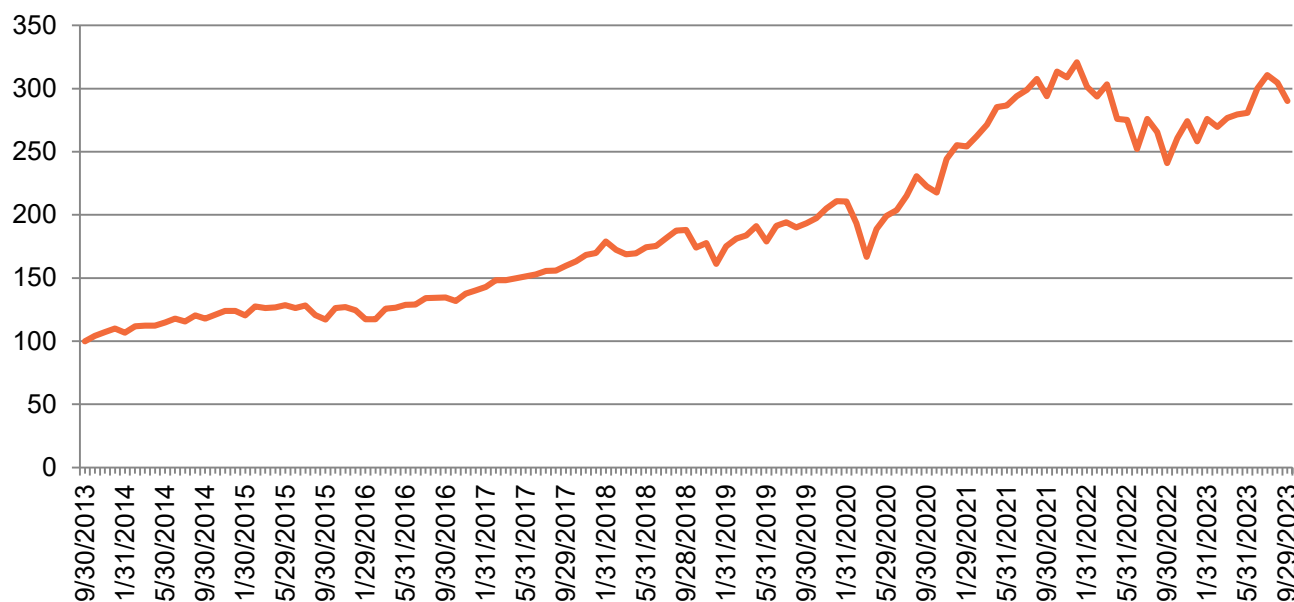
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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 | -4.79   | -3.30   | 12.34 | 20.37           | 9.26   | 9.07   | 11.24   | 8.14          |

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

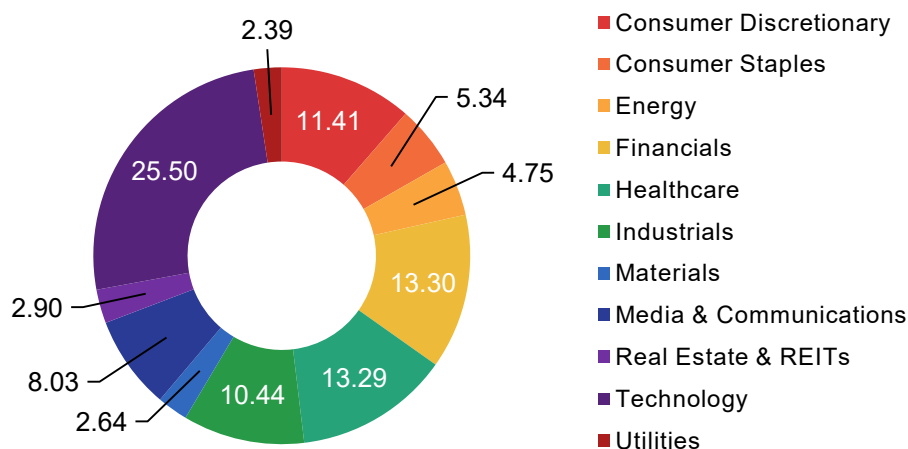
| SECURITY NAME           | TICKER | INDUSTRY SECTOR        | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|-------------------------|--------|------------------------|-----------------------------|--------------------|
| APPLE INC               | AAPL   | TECHNOLOGY             | 2,542,900                   | 6.10               |
| MICROSOFT CORPORATION   | MSFT   | TECHNOLOGY             | 2,345,948                   | 5.62               |
| ALPHABET INC            | GOOGL  | MEDIA & COMMUNICATIONS | 1,426,525                   | 3.42               |
| AMAZON.COM INC          | AMZN   | CONSUMER DISCRETIONARY | 1,180,433                   | 2.83               |
| NVIDIA CORPORATION      | NVDA   | TECHNOLOGY             | 1,020,704                   | 2.45               |
| TESLA INC               | TSLA   | CONSUMER DISCRETIONARY | 675,067                     | 1.62               |
| META PLATFORMS INC      | META   | MEDIA & COMMUNICATIONS | 667,242                     | 1.60               |
| BERKSHIRE HATHAWAY      | BRK.A  | FINANCIALS             | 641,679                     | 1.54               |
| EXXON MOBIL CORPORATION | XOM    | ENERGY                 | 470,695                     | 1.13               |
| UNITEDHEALTH GROUP      | UNH    | HEALTHCARE             | 467,034                     | 1.12               |

## MARKET CAP STRUCTURE

| CATEGORY                 | CURRENT (\$ MILLIONS) |
|--------------------------|-----------------------|
| INDEX MARKET CAP         | 41,706,389            |
| LARGEST COMPANY          | 2,542,900             |
| SMALLEST COMPANY         | 2                     |
| MEDIAN COMPANY           | 736                   |
| AVERAGE COMPANY          | 11,184                |
| NUMBER OF COMPANIES      | 3,730                 |
| % WEIGHT LARGEST COMPANY | 6.10                  |

## ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

### CURRENT WEIGHT % WITHIN CRSPTM1



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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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