

CRSP U.S. Indices

Index Name

Index Description

CRSP U.S. Large Cap Growth Index

The CRSP U.S. Large Cap Growth Index measures the performance of U.S. securities which are assigned to the large cap index and classified as growth securities by using CRSP's multifactor model. CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

CRSP U.S. Large Cap Index

The CRSP U.S. Large Cap Index measures the performance of U.S. companies that comprise the top 85% of investable market capitalization and are traded on NYSE, NYSE Market, NASDAQ or ARCA.

CRSP U.S. Large Cap Value Index

The CRSP U.S. Large Cap Value Index measures the performance of U.S. securities which are assigned to the large cap index and classified as value securities by using CRSP's multifactor model. CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

CRSP U.S. Mid Cap Growth Index

The CRSP U.S. Mid Cap Growth Index measures the performance of U.S. securities which are assigned to the mid cap index and classified as growth securities by using CRSP's multifactor model. CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

CRSP U.S. Mid Cap Index

The CRSP U.S. Mid Cap Index measures the performance of U.S. companies that fall in the top 70-85% of investable market capitalization. It includes securities traded on NYSE, NYSE Market, NASDAQ, or ARCA.

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CRSP U.S. Mid Cap Value Index

The CRSP U.S. Mid Cap Value Index measures the performance of U.S. securities which are assigned to the mid cap index and classified as value securities by using CRSP's multifactor model. CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

CRSP U.S. Small Cap Growth Index

The CRSP U.S. Small Cap Growth Index measures the performance of U.S. securities which are assigned to the small cap index and classified as growth securities by using CRSP's multifactor model. CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

CRSP U.S. Small Cap Index

The CRSP U.S. Small Cap Index measures the performance of U.S. companies that fall in the bottom 2-15% of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. It includes securities traded on NYSE, NYSE Market, NASDAQ, or ARCA.

CRSP U.S. Small Cap Value Index

The CRSP U.S. Small Cap Value Index measures the performance of U.S. securities which are assigned to the small cap index and classified as value securities by using CRSP's multifactor model. CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

CRSP U.S. Total Market Index

The CRSP U.S. Total Market Index measures the performance of broad U.S. securities that traded on NYSE, NYSE Market, NASDAQ or ARCA. It captures nearly 100% of the U.S. investable equity market with around constituents across mega, large, small and micro capitalizations.