CAP-BASED PORTFOLIOS

PORTFOLIO DATA

- Three return series (Total Return and Index Level, Capital Appreciation Return and Index Level, and Income Return and Index Level).
- Current portfolio assignments
- Market capitalization of each portfolio, reported in thousands
- Number of securities in the portfolio
- Market capitalization of the largest and smallest securities in each portfolio

FOR MORE INFORMATION

Please contact subscriptions@crsp.org or call Subscriptions at 312-263-6400, option 1.

The CRSP Cap-Based Portfolios examine the relationship between the size of market capitalization and returns. Reports with information on breakpoints, performance, and rebalancing are generated from the CRSP Cap-Based Portfolio Module.

The universe contains NYSE, NYSE American, and NASDAQ common stocks of US companies. All NYSE securities are ranked into decile portfolios on the last trading day of the quarter. Capitalization-based breakpoints used to determine the next quarter portfolio assignments are derived from these decile rankings. The NYSE American and NASDAQ National Markets securities are then added into the deciles created from the NYSE breakpoints.

Portfolio returns are value-weighted and calculated monthly. Security weights are determined using market capitalizations based on the shares outstanding and closing price for the last trading day of the previous month. New securities are added to the decile portfolios based on their initial market capitalization relative to the breakpoint. Delisted securities are researched to determine a final value for their final return. Quarterly portfolio returns are obtained by compounding the three monthly returns.

CRSP CAP-BASED PORTFOLIO REPORTS

Quarterly Performance Reports

- *qtrsamp.q* - Formatted text report of current quarterly performance data for all 16 Cap-Based Portfolios and the broad market.
- *qhsamp.q* – Historic quarterly performance data for all 16 Cap-Based Portfolios and the broad market.

Monthly Performance Reports

- *mthsamp.q* – Formatted text report of current monthly performance data for all 16 Cap-Based Portfolios and the broad market.
- *mhsamp.q* – Historic monthly performance data for all 16 Cap-Based Portfolios and the broad market.

All performance reports include the count of issues within the portfolio, Portfolio Weight, Total Returns and Index Level, Capital Appreciation Returns and Index Level, and Income Returns and Index Level.

Breakpoint Report

- *brksamp.q* – Formatted text report of current breakpoints established by NYSE securities at beginning of quarter, and decile composition using full NYSE, NYSE American, NASDAQ National Markets universe.
- *rbsamp.q* – Historic decile composition using full NYSE, NYSE American, NASDAQ National Markets universe beginning in 1925.

Security List

- *secsamp.q* – Current security list provides a current detailed report of the Cap-Based Portfolio constituents.

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