

CRSP | Center for Research in Security Prices

An Affiliate of the University of Chicago Booth School of Business

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Press Release

CRSP Launches Five New Indexes

December 4, 2023 - Concurrent with the December quarterly ranking period, the Center for Research in Security Prices LLC (CRSP) is announcing the expansion of its CRSP Market Index (CRSPMI) product suite with the introduction of five new indexes, designed in accordance with the innovative and distinctive CRSPMI methodology, to provide investors with additional benchmarks for the U.S. equity market. The following table shows the new index products and their symbology.

INDEX DESCRIPTION	INDEX NAME	INDEX IDENTIFIER
Core Cap (Mega/Mid/Small)	CRSP US Core Cap Index (TR)	CRSPXMT
	CRSP US Core Cap Index (PR)	CRSPXM1
Total Market ex-Mega Cap	CRSP US Total Market ex-Mega Cap Index (TR)	CRSPXET
	CRSP US Total Market ex-Mega Cap Index (PR)	CRSPXE1
Small/Micro Cap	CRSP US Small/Micro Cap Index (TR)	CRSPMST
	CRSP US Small/Micro Cap Index (PR)	CRSPMS1
Core Cap Value	CRSP US Core Cap Value Index (TR)	CRSPXMVT
	CRSP US Core Cap Value Index (PR)	CRSPXMV1
Core Cap Growth	CRSP US Core Cap Growth Index (TR)	CRSPXMGT
	CRSP US Core Cap Growth Index (PR)	CRSPXMG1

At the center of this offering is a new index called Core Cap. Core Cap will be based off of the flagship <u>CRSP Total Market Index</u>, but exclude the constituents of micro capitalization companies. In doing so, CRSPMI will provide a new index series, with commensurate Value and Growth benchmarks, specifically designed to represent 98% of the investable capitalization of the U.S. market, without the least-traded, more volatile and lowest-capitalization equities in the marketplace. CRSPMI views the Core Cap offering as a key product enhancement and alternative to other existing indexes which rely on constituent count-based schemes.

CRSP MARKETINDEXES

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Additional information may be found on CRSP's <u>website</u>. Or please email <u>indexes@crsp.org</u> or call 312-263-6400, Option #3. Support emails are actively monitored and responded to from 7:00 AM to 6:00 PM Central Time Monday through Friday (excluding market holidays). Weekday calls are monitored outside of these hours by an external service that will escalate critical issues to CRSP.

About CRSP

The Center for Research in Security Prices (CRSP) LLC celebrated 60 years of success in 2020 and continues to serve the academic community and grow as a financial data products provider. CRSP's Research Data Products and CRSP Market Indexes divisions are underpinned by the academic rigor of the University of Chicago Booth School of Business, including that of two Nobel Laureates who have served on CRSP's Advisory Board, as well as the ongoing dedication of its highly skilled and experienced staff. CRSP Research Data Products (CRSPRDP) has more than 610 academic, commercial and government subscribers to its historic research data products in 35 countries that utilize CRSP data to underpin innovative financial research. The CRSP Market Indexes (CRSPMI) suite currently offers 44 index products, all U.S. equity-based, including the flagship CRSP US Total Market Index, market cap segments, industry sectors, value/growth and, ESG; with over \$2 trillion in linked assets. CRSPMI also has more than 100 additional clients including broker/dealers, index and active asset managers, redistributors, consultants, and analytics and services providers employing CRSPMI data. On January 1, 2020, CRSP became a limited liability company (LLC) wholly owned by the University of Chicago.