



CRSPMI INTRADAY GUIDE

APRIL 2024

CENTER FOR RESEARCH IN SECURITY PRICES

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CRSP US INDEX HISTORY FILES - INTRADAY

The CRSP US Index History Files - Intraday include second-by-second levels of CRSP's investable Equity Indexes and End of Day levels. The ten files that comprise the data set are provided in SAS, ASCII, and R formats are listed below:

File Name	SAS Size	ASCII Size	R Size	Start Date	Description
Cap	10.1 GB	18.2 GB	6.6 GB	4/1/2011	CRSP Market Cap Index levels – second by second
Core	161.3 GB	294 MB	114 MB	12/4/2023	CRSP Core Cap Index levels – second by second
Vg	11.4 GB	19.9 GB	7.8 GB	9/10/2012	CRSP Value Growth Index levels – second by second
Sector	12.2 GB	21.7 GB	7.5 GB	9/21/2012	CRSP Sector Index levels – second by second
ESG	1.5 GB	2.7 GB	1.1 GB	9/7/2021	CRSP ISS ESG Index Levels – second by second / end of day
Eod_cap	<1 MB	<1 MB	<1 MB	3/31/2011	CRSP Market Cap Index levels – end of day
Eod_core	<1 MB	<1 MB	<1 MB	12/4/2023	CRSP Core Cap Index levels – end of day
Eod_vg	<1 MB	<1 MB	<1 MB	9/7/2012	CRSP Value Growth Index levels – end of day
Eod_sector	<1 MB	<1 MB	<1 MB	9/20/2012	CRSP Sector Index levels – end of day
Eod_ESG	<1 MB	<1 MB	<1 MB	9/7/2021	CRSP ISS ESG Index levels – end of day
Total Zip File Size	23.1 GB	14.3 GB	22.7 GB	N/A	Zipped File
Total File Size	33.5 GB	59.9 GB	22.0 GB	N/A	Unzipped File

**Price level indexes start dates. Total Return level indexes start at various other dates listed in Index List details at the end of this document.*

*** Approximate file sizes as of April, 2024.*

FILE LAYOUTS

Second-by-Second file layouts for index families differ only by the number of indexes in the family. ASCII files are pipe delimited.

- The first column of all files is the DateTime field in YYYY-MM-DD HH:MM:SS format.
- Remaining columns are index levels, each identified by Index Ticker. Levels in the ASCII files are printed at 13.6. The six decimal places represent the full precision that is provided to CRSP.

End-of-Day file layouts for index families differ only by the number of indexes in the family. ASCII files are pipe delimited.

- The first column of all files is the Date field in YYYY-MM-DD format.
- Remaining columns are index levels, each identified by Index Ticker. Levels in the ASCII files are printed at 13.6. The six decimal places are consistent with the maximum available in the second-by-second files.

FILE NOTES

- There are two sets of each category of indexes, Total Return, and Price Only.
- For future reference: In the CRSP historic products, our internal identifier, INDNO includes both total return and price only data. Tickers, CUSIPS, and other identifiers for CRSP products will serve as descriptor fields and not as access keys.
- Consistently for all indexes and for the full series, the End-of-Day value and the following day 9:30am (ET) values do not match. This is due to the application of cash dividends.
- For capitalization price-only indexes, prior to August 2, 2012, roughly 15% of the End-of-Day values do not match the 9:30 ET open values. These differences are related to the handling of late corporate actions. Data processing was improved, eliminating the mismatches after the August date.
- CRSP RESTATED INDEXES FOR SEPTEMBER 30 AND OCTOBER 1: CRSP restated end-of-day index levels for September 30 and October 1, 2012 due to a closing price error for Leidos Holdings, ticker: LDOS (from \$43.977143 to \$45.52),

resulting in minor changes to the Price and Total Return index levels for the following six indexes: Total Market, Mid-Cap, Large-Cap, Technology, Mid-Cap-Value and Large-Cap-Value Indexes.

- An additional day is tacked onto the beginning of the files to allow for an end-of-day return on the first trading day.

START DATE AND INDEX = 1000 DATES

The second-by-second levels data availability of the indexes vary depending on when they were released to the public and consumed by IDC's basket calculator.

TOTAL MARKET AND CAPITALIZATION INDEXES

- Price-only index levels begin April 1, 2011 and are indexed to 1000 on the start of that date.
- Total return index levels, while indexed to 1000 on the start of April 1, 2011, begin in the data files on December 7, 2012.
- **Exception:** Small Cap ex-Real Estate price-only index has a start date of September 10, 2012. The price-only and total return indexes are both indexed to 1000 on the start of that same date.

VALUE/ GROWTH INDEXES

- Price-only index levels begin September 10, 2012 and are indexed to 1000 on the start of that date.
- Total return index levels, while indexed to 1000 on the start of September 10, 2012, begin in the data files on December 7, 2012.

SECTOR INDEXES

- Sector indexes were based at 1000 on a date in the series that is earlier than the date that we are starting the indexes in these files. The September 21 start date is used because it is as of this date that the current constraint methodology was finalized.
- Price-only index levels begin September 21, 2012 and are indexed to 1000 on the start of February 2, 2012.
- Total return index levels, while indexed to 1000 on the start of February 2, 2012, begin in the data files on December 7, 2012.
- Exception: Real Estate & REITs price and total return indexes are indexed to 1000 on the start of April 1, 2011. This is because they were released with the Total Market and Capitalization Indexes.

CRSP ISS ESG INDEXES

- ESG Indexes price-only index levels and total return index levels begin on September 7, 2021 and are indexed to 1000 on the start of that date.

CRSP CORE INDEXES

- Core, Total Market ex-Mega, and Small/Micro Cap indexes are initialized on December 4, 2023, based as if they began at 1000 on the start of day on April 1, 2011, and their constituents each day were the composite of their underlying Mega, Mid, Small, and Micro Cap indexes.
- Core Cap Value and Growth index levels are initialized on December 4, 2023, based as if they began at 1000 at the start of day on September 10, 2012, and their constituents each day are estimated based on their underlying indexes. For purposes of assigning Value or Growth to a company in Core Cap each day for this calculation, the assignment uses the sum of the corresponding Large Cap and Small Cap Value or Growth style allocations.

FREEZES

Short freezes in the second-by-second files prior to June 2012 occur, on average, a few times a day. After that time, they occur only once or twice a month. Even rarer – less than 20 in the entire history – are periods in excess of 60 seconds where the basket calculator froze or data were unavailable. These exceptional cases are sorted by date and are listed in the table below.

STATIC VALUES >= 1 MINUTE

Begin Date	Begin Time	End Date	End Time	Count	Indexes Impacted			
					Capitalization	Sector	Value/ Growth	ESG
5/26/2011	09:30:00	5/26/2011	11:41:29	7,890	x			
8/5/2011	10:06:59	8/5/2011	10:11:46	288	x			
8/5/2011	10:11:53	8/5/2011	16:00:00	20,888	x			
8/9/2011	14:21:59	8/9/2011	14:23:15	77	x			
8/9/2011	14:24:01	8/9/2011	14:29:53	353	x			
8/9/2011	14:30:36	8/9/2011	14:39:59	564	x			
8/10/2011	15:47:53	8/10/2011	15:55:32	460	x			
8/10/2011	15:55:33	8/10/2011	15:57:08	96	x			
8/10/2011	15:57:54	8/10/2011	15:59:04	71	x			
8/12/2011	09:30:00	8/12/2011	10:00:00	1,801	x			
8/18/2011	10:03:44	8/18/2011	10:05:00	77	x			
9/1/2011	10:04:14	9/1/2011	10:07:05	172	x			
9/1/2011	10:07:06	9/1/2011	10:11:49	284	x			
9/27/2011	10:00:40	9/27/2011	10:02:46	127	x			
10/18/2011	15:58:59	10/18/2011	16:00:00	62	x			
10/19/2011	10:45:02	10/19/2011	11:00:00	899	x			
2/13/2012	09:30:00	2/13/2012	16:00:00	23,401	x			
8/15/2013	14:30:30	8/15/2013	14:31:36	67	x	x	x	
4/10/2018	14:33:41	4/10/18	14:33:47	7	x	x	x	
4/11/2018	15:39:57	4/11/18	15:40:00	4	x	x	x	
5/2/2018	12:03:07	5/2/18	12:03:15	9	x	x	x	
6/8/2018	15:42:34	6/8/18	15:42:49	16	x	x	x	
6/12/2018	12:36:42	6/12/18	12:36:47	6	x	x	x	
6/28/2018	15:41:50	6/28/18	15:41:57	8	x	x	x	
7/2/2018	12:46:50	7/2/18	12:46:57	8			x	
7/2/2018	12:46:51	7/2/18	12:46:51	7	x	x		
7/26/2018	10:07:11	7/26/18	10:07:16	6	x	x	x	
8/1/2018	15:36:16	8/1/18	15:36:24	9	x	x	x	
8/7/2018	15:15:09	8/7/18	15:15:14	6	x	x	x	
8/9/2018	13:13:56	8/9/18	13:14:01	6	x	x	x	
8/10/2018	13:25:34	8/10/18	13:25:37	4	x	x	x	
9/13/2018	14:38:07	9/13/18	14:38:15	9	x	x	x	
9/14/2018	9:44:49	9/14/18	9:44:57	9	x	x	x	
10/12/18	9:30:02	10/12/18	9:30:06	5			x	
1/22/2019	9:30:01	1/22/2019	9:30:06	6			x	
1/28/2019	9:30:03	1/28/2019	9:30:08	6			x	

					Indexes Impacted			
Begin Date	Begin Time	End Date	End Time	Count	Capitalization	Sector	Value/ Growth	ESG
1/30/2019	9:30:03	1/30/2019	9:30:06	4			x	
2/12/2019	9:30:02	2/12/19	9:30:06	5			x	
3/5/2019	9:30:01	3/5/19	9:30:04	4			x	
3/11/2019	9:30:04	3/11/19	9:30:07	4			x	
3/12/2019	9:30:03	3/12/19	9:30:06	4			x	
3/18/2019	9:30:01	3/18/19	9:30:05	5			x	
3/19/2019	9:30:01	3/19/19	9:30:04	4			x	
3/25/2019	9:30:01	3/25/19	9:30:044	4			x	
3/26/2019	9:30:01	3/26/219	9:30:04	4			x	
4/1/2019	9:30:02	4/1/2019	9:30:05	4			x	
4/2/2019	9:30:01	4/2/2019	9:30:06	6			x	
4/8/2019	9:30:05	4/8/2019	9:30:08	4			x	
4/9/2019	9:30:01	4/9/2019	9:30:05	5			x	
4/16/2019	10:41:09	4/16/2019	10:41:13	5	x	x	x	
4/16/2019	10:47:37	4/16/2019	10:47:45	9	x	x	x	
4/23/2019	9:30:01	4/23/2019	9:30:06	6			x	
4/29/2019	9:30:01	4/29/2019	9:30:08	8			x	
4/29/2019	9:30:02	4/29/2019	9:30:08	7	x	x		
5/6/2019	9:30:04	5/6/2019	9:30:07	4	x	x	x	
5/7/2019	9:30:02	5/7/2019	9:30:05	4			x	
5/20/2019	9:30:03	5/20/2019	9:30:08	6			x	
5/20/2019	9:30:05	5/20/2019	9:30:08	4	x	x		
6/10/2019	9:30:03	6/10/2019	9:30:10	8			x	
6/20/2019	9:30:01	6/20/2019	9:30:06	6			x	
6/24/2019	9:30:02	6/24/2019	9:30:08	7			x	
7/2/2019	9:30:02	7/2/2019	9:30:05	4			x	
7/5/2019	9:30:01	7/5/2019	9:30:08	8			x	
7/8/2019	9:30:02	7/8/2019	9:30:09	8			x	
7/9/2019	9:30:02	7/9/2019	9:30:06	5			x	
7/22/2019	9:30:02	7/22/2019	9:30:08	7			x	
7/29/2019	9:30:02	7/29/2019	9:30:09	8			x	
8/5/2019	9:30:01	8/5/2019	9:30:08	8			x	
8/5/2019	9:30:04	8/5/2019	9:30:07	4	x	x		
8/6/2019	9:30:03	8/6/2019	9:30:07	5			x	
8/7/2019	9:30:02	8/7/2019	9:30:07	6			x	
1/7/2020	12:36:06	1/7/2020	12:36:12	7	X	X	X	
3/9/2020	9:34:14	3/9/2020	9:49:13	900	X	X	X	
3/12/2020	9:35:45	3/12/2020	9:50:44	900	X	X	X	
3/16/2020	9:30:30	3/16/2020	9:45:01	872	X	X	X	
3/18/2020	12:56:18	3/18/2020	12:56:40	23	X	X	X	
3/18/2020	12:56:41	3/18/2020	13:11:17	877	X	X	X	
3/23/2020	15:55:30	3/23/2020	15:55:37	8	X	X	X	

					Indexes Impacted			
Begin Date	Begin Time	End Date	End Time	Count	Capitalization	Sector	Value/ Growth	ESG
4/27/2020	14:00:32	4/27/2020	14:00:36	5	X	X	X	
6/4/20	15:55:23	6/4/20	15:55:26	4	X	X	X	
6/5/20	9:35:02	6/5/20	9:35:05	4			X	
6/23/20	15:29:00	6/23/20	15:29:11	12			X	
6/23/20	15:29:03	6/23/20	15:29:09	7	X	X		
7/14/20	15:50:05	7/14/20	15:50:10	6			X	
9/3/20	15:56:18	9/3/20	15:56:21	4	X	X		
9/3/20	15:56:18	9/3/20	15:56:24	7			X	
9/11/20	10:11:25	9/11/20	10:11:31	7			X	
9/23/20	12:02:37	9/23/20	12:02:40	4	X	X	X	
4/29/2022	10:19:04	4/29/2022	10:19:047	4				X
10/17/2022	9:30:05	10/17/2022	9:30:16	11	X	X	X	
1/20/2023	13:00:04	1/20/2023	13:00:07	4	X	X	X	

LARGE RETURNS (ABSOLUTE VALUE)

On two occasions, invalid constituent level ticks came through the feed and impacted index returns. These anomalies are beyond CRSP's control and, fortunately, are infrequent and self-correcting. One was for less than one minute, the second for nearly two minutes. The impact of each is displayed in the table below.

DATE	TIME	Return	Price Return Ticker	Total Return Ticker	Index Name
3/1/2013	9:30:20 AM	103.51%	CRSPID1	CRSPIDT	CRSP US Industrials
	9:30:20 AM	1066.88%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
	9:30:20 AM	13.37%	CRSPTM1	CRSPTMT	CRSP US Total Market
	9:31:06 AM	-50.77%	CRSPID1	CRSPIDT	CRSP US Industrials
	9:31:06 AM	-91.43%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
	9:31:06 AM	-11.90%	CRSPTM1	CRSPTMT	CRSP US Total Market
5/16/2013	9:30:01 AM	15.45%	CRSPFN1	CRSPFNT	CRSP US Financials
	9:30:01 AM	223.13%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
	9:30:01 AM	2.83%	CRSPTM1	CRSPTMT	CRSP US Total Market
	9:32:21 AM	-13.47%	CRSPFN1	CRSPFNT	CRSP US Financials
	9:32:21 AM	-69.09%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
	9:32:21 AM	-2.80%	CRSPTM1	CRSPTMT	CRSP US Total Market

INDEX DESCRIPTIONS

CAPITALIZATION INDEXES

Ticker	CUSIP	ISIN	Index Name	NASDAQ GIDS Post Date	Open Value = 1000	Index History File Data Start
CRSPTMT	12628H109	US12628H1095	CRSP US Total Market Index (TR)	12/31/2012	4/1/2011	12/7/2012
CRSPTM1	12628G101	US12628G1013	CRSP US Total Market Index (PR)	1/18/2011	4/1/2011	4/1/2011
CRSPMET	12631H104	US12631H1041	CRSP US Mega Cap Index (TR)	12/31/2012	4/1/2011	12/7/2012
CRSPME1	12627R108	US12627R1086	CRSP US Mega Cap Index (PR)	8/15/2011	4/1/2011	4/1/2011
CRSPLCT	12631M103	US12631M1036	CRSP US Large Cap Index (TR)	12/31/2012	4/1/2011	12/7/2012
CRSPLC1	12627P102	US12627P1021	CRSP US Large Cap Index (PR)	8/15/2011	4/1/2011	4/1/2011
CRSPMIT	12631T108	US12631T1088	CRSP US Mid Cap Index (TR)	12/31/2012	4/1/2011	12/7/2012
CRSPMI1	12627W107	US12627W1071	CRSP US Mid Cap Index (PR)	8/15/2011	4/1/2011	4/1/2011
CRSPSMT	12591C103	US12591C1036	CRSP US Small / Mid Cap Index (TR)	3/10/2014	3/7/2014	3/31/2011
CRSPSM1	12632T107	US12632T1079	CRSP US Small / Mid Cap Index (PR)	3/10/2014	3/7/2014	3/31/2011
CRSPSCT	12630N102	US12630N1028	CRSP US Small Cap Index (TR)	12/31/2012	4/1/2011	12/7/2012
CRSPSC1	12628A104	US12628A1043	CRSP US Small Cap Index (PR)	8/15/2011	4/1/2011	4/1/2011
CRSPSXT	12632L104	US12632L1044	CRSP US Small Cap ex-Real Estate Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPSX1	12631G106	US12631G1067	CRSP US Small Cap ex-Real Estate Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPMCT	12631V103	US12631V1035	CRSP US Micro Cap Index (TR)	12/31/2012	4/1/2011	12/7/2012
CRSPMC1	12627T104	US12627T1043	CRSP US Micro Cap Index (PR)	8/15/2011	4/1/2011	4/1/2011

VALUE AND GROWTH INDEXES

Ticker	CUSIP	ISIN	Index Name	NASDAQ GIDS Post Date	Open Value = 1000	Index History File Data Start
CRSPMEVT	12631L105	US12631L1052	CRSP US Mega Cap Value Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPMEV1	12630T109	US12630T1097	CRSP US Mega Cap Value Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPMEGT	12631K107	US12631K1079	CRSP US Mega Cap Growth Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPMEG1	12630R103	US12630R1032	CRSP US Mega Cap Growth Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPLCVT	12631R102	US12631R1023	CRSP US Large Cap Value Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPLCV1	12630X100	US12630X1000	CRSP US Large Cap Value Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPLCGT	12631P106	US12631P1066	CRSP US Large Cap Growth Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPLCG1	12630W102	US12630W1027	CRSP US Large Cap Growth Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPMIVT	12629L109	US12629L1098	CRSP US Mid Cap Value Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPMIV1	12631C105	US12631C1053	CRSP US Mid Cap Value Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPMIGT	12628N106	US12628N1063	CRSP US Mid Cap Growth Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPMIG1	12631A109	US12631A1097	CRSP US Mid Cap Growth Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPSMVT	12591L103	US12591L1035	CRSP US Small / Mid Cap Value Index (TR)	3/10/2014	3/7/2014	9/7/2012
CRSPSMV1	12591E109	US12591E1091	CRSP US Small / Mid Cap Value Index (PR)	3/10/2014	3/7/2014	9/7/2012
CRSPSMGT	12591P104	US12591P1049	CRSP US Small / Mid Cap Growth Index (TR)	3/10/2014	3/7/2014	9/7/2012
CRSPSMG1	12591M101	US12591M1018	CRSP US Small / Mid Cap Growth Index (PR)	3/10/2014	3/7/2014	9/7/2012
CRSPSCVT	12631N101	US12631N1019	CRSP US Small Cap Value Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPSCV1	12631F108	US12631F1084	CRSP US Small Cap Value Index (PR)	10/1/2012	9/10/2012	9/10/2012
CRSPSCGT	12630V104	US12630V1044	CRSP US Small Cap Growth Index (TR)	12/31/2012	9/10/2012	12/7/2012
CRSPSCG1	12631E101	US12631E1010	CRSP US Small Cap Growth Index (PR)	10/1/2012	9/10/2012	9/10/2012

SECTOR INDEXES

Ticker	CUSIP	ISIN	Index Name	NASDAQ GIDS Post Date	Open Value = 1000	Index History File Data Start
CRSPCST	12631W101	US12631W1018	CRSP US Consumer Staples Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPCS1	12630G107	US12630G1076	CRSP US Consumer Staples Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPCDT	12631X109	US12631X1090	CRSP US Consumer Discretionary Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPCD1	12630J101	US12630J1016	CRSP US Consumer Discretionary Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPFNT	12632A108	US12632A1088	CRSP US Financials Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPFN1	12630M104	US12630M1045	CRSP US Financials Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPHCT	12632C104	US12632C1045	CRSP US Healthcare Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPHC1	12630H105	US12630H1059	CRSP US Healthcare Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPIDT	12632E100	US12632E1001	CRSP US Industrials Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPID1	12630F109	US12630F1093	CRSP US Industrials Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPMTT	12632G105	US12632G1058	CRSP US Materials Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPMT1	12630E102	US12630E1029	CRSP US Materials Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPENT	12631Y107	US12631Y1073	CRSP US Energy Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPEN1	12630A100	US12630A1007	CRSP US Energy Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPRET	12632K106	US12632K1060	CRSP US Real Estate & REITs Index (TR)	12/31/2012	4/1/2011	12/7/2012
CRSPRE1	12627X105	US12627X1054	CRSP US Real Estate & REITs Index (PR)	8/15/2011	4/1/2011	9/21/2012
CRSPITT	12632F107	US12632F1075	CRSP US Technology Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPIT1	12630P107	US12630P1075	CRSP US Technology Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPTET	12632H103	US12632H1032	CRSP US Media & Communications Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPTE1	12630K108	US12630K1088	CRSP US Media & Communications Index (PR)	7/16/2012	2/1/2012	9/21/2012
CRSPUTT	12632J109	US12632J1097	CRSP US Utilities Index (TR)	12/31/2012	2/1/2012	12/7/2012
CRSPUT1	12630L106	US12630L1061	CRSP US Utilities Index (PR)	7/16/2012	2/1/2012	9/21/2012

CRSP ISS ESG INDEXES

Ticker	CUSIP	ISIN	Index Name	NASDAQ GIDS Post Date	Open Value = 1000	Index History File Data Start
CLESGPT	12657Y205	US12657Y2054	CRSP ISS US Large Cap ESG Prime Index (TR)	9/7/2021	9/7/2021	9/7/2021
CLESGP	12657Y106	US12657Y1064	CRSP ISS US Large Cap ESG Prime Index (PR)	9/7/2021	9/7/2021	9/7/2021
CLESGNPT	12658A206	US12658A2069	CRSP ISS US Large Cap ESG Non-Prime Index (TR)	9/7/2021	9/7/2021	9/7/2021
CLESGNP	12658A107	US12658A1079	CRSP ISS US Large Cap ESG Non-Prime Index (PR)	9/7/2021	9/7/2021	9/7/2021
CLESGT	12658D200	US12658D2009	CRSP ISS US Large Cap ESG Index (TR)	9/7/2021	9/7/2021	9/7/2021
CLESG	12658D101	US12658D1019	CRSP ISS US Large Cap ESG Index (PR)	9/7/2021	9/7/2021	9/7/2021
CLESGRT	12658E208	US12658E2081	CRSP ISS US Large Cap ESG Remainder Index (TR)	9/7/2021	9/7/2021	9/7/2021
CLESGR	12658E109	US12658E1091	CRSP ISS US Large Cap ESG Remainder Index (PR)	9/7/2021	9/7/2021	9/7/2021
CLESGBT	12658F205	US12658F2056	CRSP ISS US Large Cap ESG Industry Balanced Index (TR)	9/7/2021	9/7/2021	9/7/2021
CLESGB	12658F106	US12658F1066	CRSP ISS US Large Cap ESG Industry Balanced Index (PR)	9/7/2021	9/7/2021	9/7/2021
CLESGBRT	12658K204	US12658K2042	CRSP ISS US Large Cap ESG Industry Balanced Remainder Index (TR)	9/7/2021	9/7/2021	9/7/2021
CLESGBR	12658K105	US12658K1051	CRSP ISS US Large Cap ESG Industry Balanced Remainder Index (PR)	9/7/2021	9/7/2021	9/7/2021

CRSP CORE INDEXES

Ticker	CUSIP	ISIN	Index Name	NASDAQ GIDS Post Date	Open Value = 1000	Index History File Data Start
CRSPXMT	12666H102	US12666H1023	CRSP US Core Cap Index (TR)	12/4/2023	4/1/2011+	12/4/2023
CRSPXM1	12666H201	US12666H2013	CRSP US Core Cap Index (PR)	12/4/2023	4/1/2011+	12/4/2023
CRSPXET	12666J108	US12666J1088	CRSP US Total Market ex-Mega Cap Index (TR)	12/4/2023	4/1/2011+	12/4/2023
CRSPXE1	12666J207	US12666J2078	CRSP US Total Market ex-Mega Cap Index (PR)	12/4/2023	4/1/2011+	12/4/2023
CRSPMST	12671M104	US12671M1045	CRSP US Small / Micro Cap Index (TR)	12/4/2023	4/1/2011+	12/4/2023
CRSPMS1	12671M203	US12671M2035	CRSP US Small / Micro Cap Index (PR)	12/4/2023	4/1/2011+	12/4/2023
CRSPXMT	12671T109	US12671T1097	CRSP US Core Cap Value Index (TR)	12/4/2023	9/10/2012 ‡	12/4/2023
CRSPXMV1	12671T208	US12671T2087	CRSP US Core Cap Value Index (PR)	12/4/2023	9/10/2012 ‡	12/4/2023
CRSPXMG1	12671U106	US12671U1060	CRSP US Core Cap Growth Index (TR)	12/4/2023	9/10/2012 ‡	12/4/2023
CRSPXMG1	12671U205	US12671U2050	CRSP US Core Cap Growth Index (PR)	12/4/2023	9/10/2012 ‡	12/4/2023

+Best fitting value as if the index started at 1000 on 4/1/2011

‡Best fitting value as if the index started at 1000 on 9/10/2012