

CHICAGO BOOTH 

**CRSP**<sup>®</sup>

Center for Research in Security Prices

# 1925 HISTORICAL INDEXES GUIDE

Updated March 31, 2017

CHICAGO BOOTH 

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# CHAPTER 1: OVERVIEW

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## DATA SOURCES

### NYSE AND NYSE MKT

- July 1962-September 1, 1972: daily price and dividend data provided by Standard & Poor's Price Tape and Punched Card Dividend Service
- July 1962-March 1987: High, low, and volume data provided by Interactive Data Services, Inc. (IDSI), a subsidiary of Interactive Data Corporation (IDC)
- September 1972-April 1987: Interactive Data Corporation (IDC)

The Standard & Poor's Price Tape and Punched Card Dividend Service was acquired by IDC.

- April 1987-September 1999: Interactive Data Services, Inc. (IDSI)
- 1999-present: Interactive Data Corporation

### NYSE ARCA

- March 2006-present: Interactive Data Corporation (IDC)
- Coverage of companies with primary listings on NYSE Arca who have traded since 3/8/2006.

### NASDAQ

- December 12, 1972-August 31, 1984: Interactive Data Corporation (IDC)
- November 1, 1982-present (with the exception of February 1986): National Association of Securities Dealers (NASD)
- November 1, 1982-August 31, 1984: Interactive Data Corporation (IDC) was used as a secondary source to NASD
- February 1986: Interactive Data Services, Inc. (IDSI) used as secondary data source to NASD
- March 2004-present: Interactive Data Corporation used as secondary source to NASD

## INDEX DATA AVAILABILITY

CRSP Indexes-only subscribers have access to the stand-alone version of the index files, including ASCII, Excel, and SAS formats.

CRSP Stock & Index subscribers may access the stand-alone files in addition to accessing Stock File Indexes, their decile level statistics and portfolio assignments through CRSPSift and CRSPAccess utilities. Available through CRSP utilities is an additional index, the NYSE/NYSE MKT Trade-Only Value-Weighted Index.

CRSP Stock Database-only subscribers have access to the CRSP NYSE/NYSE MKT/NASDAQ/ARCA Equal- and Value-Weighted Indexes, the S&P 500 Composite, and the NASDAQ Composite.

## DATA ACCURACY AND THE CRSP INDEXES

CRSP data files are designed for research and educational use and have proven to be highly accurate. Considerable resources are expended on improving and assuring data quality.

The 2006 addition of the pre-1962 daily stock data to the CRSP databases provided a new level of granularity. Information provided through the addition of the daily prices enabled CRSP to clean up distribution information and security trading date ranges. Changes were introduced in phases with annual shipments to our subscribers over three years, the last being the 2007 data cut that shipped in early 2008. Included in each of these shipments were two cuts of the databases, pre- and post-revisions. While CRSP felt that the differences between the two data cuts and the impact on indexes was insignificant, it was important to provide all data so that subscribers had full control over comparing differences and in determining which data cuts were appropriate for their uses.

Throughout each year, CRSP makes edits to the stock files, which may result in slight changes to the historical values of indexes derived from the stock databases. In the event that

CRSP determines that changes are material, we will advise subscribers, produce, and ship pre- and post-revision cuts of the data.

## CRSP INDEXES

CRSP provides a wide range of indexes that can be used as benchmarks of market performance. Broad market indexes are provided with CRSP stock files. Additional market indexes, stock portfolios, bond indexes, and inflation series are provided with the CRSP Index files. The combination of portfolio results and assignment data provided with CRSP Index files added to the security data in CRSP stock files allows a comparison of securities against comparative benchmarks with a historical perspective.

A full listing of CRSP Indexes is available in Appendix A at the end of this document. Indexes are listed by INDNO<sup>®</sup>, CRSP's permanent index identifier.

### Groups of Indexes include:

1. CRSP Stock File Indexes, including:
  - ♦ CRSP Market Indexes
  - ♦ Published S&P 500 and NASDAQ Composite Index Data
  - ♦ CRSP Stock File Capitalization Decile Indexes
  - ♦ CRSP Stock File Risk-Based Decile Indexes
2. CRSP Cap-Based Portfolios
3. CRSP Indexes for the S&P 500 Universe
4. CRSP US Treasury and Inflation Series
5. CRSP Select (Formerly the Andex Series)

### 1. STOCK FILE INDEXES

There are seven groups of securities for which index data are calculated:

- Individual NYSE, NYSE MKT, NASDAQ, and ARCA markets (4)
- NYSE/NYSE MKT combined (1)

- NYSE/NYSE MKT/NASDAQ combined (1)
- NYSE/NYSE MKT/NASDAQ/ ARCA combined (1)

Indexes are available in daily, monthly, quarterly, and annual frequencies. A value-weighted and equal-weighted series is calculated for each market combination, and market decile series are formed for combinations except for those indexes that include ARCA.

Dates of data availability differ for each exchange. When a series includes combinations of exchanges, the beginning of the series begins with the earliest date that data are available.

New York Stock Exchange (NYSE)  
begins December 31, 1925

American Stock Exchange (NYSE MKT)  
begins July 2, 1962

NASDAQ Stock Market (NASDAQ)  
begins December 14, 1972

ARCA Exchange (ARCA)  
begins March 8, 2006

NOTE: Quarterly and annual index returns are not available for the ARCA series.

Daily and monthly index returns are calculated based on daily and monthly security holding period returns respectively. Returns are calculated using prices from end-of-period to end-of-period. Total returns always include cash dividends. Quarterly and annual frequency index returns are calculated by compounding monthly index returns.

### CRSP MARKET INDEXES

An equal-weighted index and a value-weighted index are calculated for each market group. Each index contains index returns with and without dividends, counts, used values, and total values.

The equal-weighted index is an equal-weighted portfolio built each calendar period using all issues listed on the selected exchanges with valid prices on

the current and previous periods.

The value-weighted index is a value-weighted portfolio built each calendar period using all issues listed on the selected exchanges with available shares outstanding and valid prices in the current and previous periods, excluding the entire trading history if it was ever an American Depositary Receipt. Valid prices include trading prices or bid-ask averages when trading prices are not available. Issues are weighted by their market capitalization at the end of the previous period.

Index levels of CRSP Market Indexes are calculated based on an initial value of 100 on December 29, 1972.

Equal- and Value-Weighted CRSP Market Indexes for the combined NYSE, NYSE MKT, NASDAQ, and ARCA exchanges are included with all CRSP Stock Databases.

### **PUBLISHED S&P 500 AND NASDAQ COMPOSITE INDEX DATA**

The S&P 500 Composite Index is a value-weighted index created by Standard & Poor's. Since March 1957, the index contains 500 securities. Prior to that time, the index was called the S&P 90, containing 90 securities. These have been combined into a single time series. S&P Composite levels are collected from public sources such as the Dow Jones News Service, the Wall Street Journal and the Standard & Poor's Statistical Service.

The NASDAQ Composite Index is a value-weighted index created by the NASDAQ Stock Market.

Published S&P 500 and NASDAQ Composite Index data are provided in all CRSP Stock Databases on a daily and monthly basis. The S&P 500 (S&P 90 until March 1957) is available month-end beginning December 31, 1925, and daily beginning July 2, 1962. The NASDAQ Composite is available daily beginning December 14, 1972, with month-end values reported beginning December 29, 1972. Levels and Returns of both indexes exclude dividends, so no total returns or total return index levels are available. As a result, the Return with Dividends variable returns a -88, or missing return code, for both Indexes. Total returns and membership data for the S&P 500, and total

returns calculated in the CRSP Index File on the S&P 500 are available to Indexes subscribers.

### **CRSP STOCK FILE CAPITALIZATION DECILE INDEXES**

There are five groups of securities for which indexes are calculated:

- Individual NYSE, NYSE MKT, NASDAQ markets (3)
- NYSE/NYSE MKT combined (1)
- NYSE/NYSE MKT/NASDAQ combined (1)

Excluding ADRs, for each rebalancing period, all securities on a given exchange or combination of exchanges are ranked by their capitalization and then divided into 10 deciles with an equal number of securities in each decile.

These portfolios are rebalanced each calendar year using the security market capitalization at the end of the previous year for the rankings. If a security starts trading in the middle of a year, its first available capitalization of the year is used in the ranking. The largest securities are placed in portfolio 10 and the smallest in portfolio 1. A security not assigned to a portfolio is not used in the index and has a portfolio assignment of 0.

CRSP Market Capitalization Deciles do not use delisting returns. If a security is dropped mid-year, its last available month-end return is used.

Value-weighted index returns include all dividends and are calculated on each of the 10 portfolios. Index levels are calculated based on an initial value of 100 on December 29, 1972.

Each set of decile indexes represents one index group of index results, and one portfolio type of portfolio assignments and statistics. Ten index series are created for each portfolio type.

### **CRSP STOCK FILE RISK-BASED DECILE INDEXES**

CRSP Stock File Risk-Based Decile Indexes are created for the daily NYSE/NYSE MKT and NASDAQ market

combinations using beta and standard deviation as the measures of risk. One set of portfolios is created by ranking securities on betas computed using the methods developed by Scholes and Williams (Myron Scholes and Joseph Williams, “Estimating Betas from Nonsynchronous Data,” *Journal of Financial Economics*, Vol. 5, 1977, 309-327). The other set is created by ranking securities on the annualized standard deviation of their daily returns.

CRSP Stock File Risk-Based Decile Indexes are rebalanced each year by ranking the statistics at the end of the previous year. If there are no data for the previous year for an issue but a valid statistic can be calculated for the current year, that statistic is used in the rankings. CRSP Beta Deciles are ranked with Portfolio 1 containing the securities with the largest positive betas and 10 containing securities with the smallest and most negative. CRSP Standard Deviation Deciles are ranked with Portfolio 1 containing the securities containing the largest standard deviations and portfolio 10 containing securities with the lowest.

Once securities are assigned to portfolios, an equal-weighted total return index is calculated for each portfolio every calendar period. Trade-only security total returns are used for the NYSE/NYSE MKT Beta Portfolios only. Index levels are calculated based on an initial value of 100 on December 29, 1972.

Each set of decile indexes represents one index group of index results, and one portfolio type of portfolio assignments and statistics. Ten index series are created for each portfolio type.

## **2. CRSP CAP-BASED PORTFOLIOS**

CRSP Cap-Based Portfolio Indexes are a monthly series based on portfolios that are rebalanced quarterly.

The universe includes all common stocks listed on the NYSE, NYSE MKT, and NASDAQ Global and Global Select Markets (NASDAQ National Market prior to July 2006). Unit Investment Trusts, Closed-End funds, Real Estate Investment Trusts, Americus Trusts, Foreign Stocks, and American Depositary Receipts are all excluded for their entire trading history. For a security to be included in an index, it must have a valid price in the current and previous periods. Valid prices

include trading prices or bid-ask averages when trading prices are not available.

Eligible companies listed on the NYSE are ranked into equally populated deciles at the end of each calendar quarter. The largest capitalizations in each decile serve as the breakpoints that are applied to various exchange groupings of the universe.

CRSP's PERMCO, the permanent company identifier, was created as part of the development that produced the Cap-Based indexes. All market caps of eligible securities of a company are summed and used in creating portfolio assignments, both for setting the breakpoints for NYSE companies, and for assigning all companies to the portfolios. If there is a company with a NYSE security and a NASDAQ security, only the NYSE security market cap is used for setting breakpoints, but the combined market cap is used to add both securities to the same portfolio.

Decile results are created for three exchange groups:

- NYSE only
- NYSE and NYSE MKT. NYSE MKT data are added beginning July 1962
- NYSE, NYSE MKT and NASDAQ Global and Global Select Markets. The NASDAQ Global and Global Select Markets were formerly the NASDAQ National Market, which was added beginning April 1982.

Individual decile portfolios are created for each exchange group, the largest being in decile 1 and the smallest in decile 10. In addition to each decile portfolio, returns are calculated for the following: CRSP 1-2, CRSP 3-5, CRSP 6-8, CRSP 9-10, CRSP 6-10 and CRSP 1-10.

The returns of the combined portfolios are not the sum of two or more decile returns. The returns of the combined portfolios are the value-weighted returns of the relevant deciles.

Index levels are calculated based on an initial value of one dollar on December 31, 1925. Monthly index returns are calculated based on both daily and monthly security holding period returns. Returns are calculated

using prices from end-of-period to end-of-period. Total returns always include cash dividends.

Companies becoming eligible or ineligible during a quarter are handled with the following rules:

- Securities added during a quarter are assigned to appropriate portfolios when two consecutive month end prices are available.
- When a security's last price is a month end price, its month's return is included in the portfolio's quarterly return.
- When the month end price is missing, a replacement month end value is derived from the delisting return including merger terms, regional exchanges, etc. If the derived replacement month end price is not available, the last available daily price is used.
- If an issue becomes ineligible for an index in the middle of a quarter but is still active, such as after an exchange change or because the issue is leaving the NASDAQ Global or Global Select Markets, the issue is considered held until the end of the month and then dropped.
- Index Total Returns, Index Capital Appreciation, and Index Income Returns are calculated from a value-weighted portfolio of securities in the portfolio each period.

Only monthly indexes and portfolio assignments are calculated for the Cap-Based Portfolios. Each of the three Cap-Based Indexes represents one index group of index results and one portfolio type of portfolio assignments and statistics. Seventeen series, one for each decile and each composite, are created for each Portfolio Type.

There are slight differences between our CRSP production databases sent to subscribers and those used internally by CRSP to calculate returns of cap-based portfolios. While very close, decile returns calculated using the CRSP production database may not exactly match those calculated in the CRSP Cap-based reports.

### 3. CRSP INDEXES FOR THE S&P 500® UNIVERSE

CRSP Indexes for the S&P 500® Universe, formerly the S&P 90®, are standard CRSP Market Indexes derived from CRSP Stock Files, but include only issues from the CRSP stock data that are in the S&P 500® universe.

The CRSP Indexes for the S&P 500® series contain value- and equal-weighted returns with and without dividends for stocks in the S&P 500® universe. Daily and monthly data begin on December 31, 1925. The published S&P 500® index and returns are also included for comparison. For a security to be included in the CRSP Indexes for the S&P 500 Universe, it must have a price at the end of the current period, a price at the end of the previous period, and it must be a member of the S&P 500 Universe at the end of the current period.

Prior to March, 1957, the index contains 90 issues. CRSP does not have data for two securities that were part of the S&P 90® at different times between 1925 and 1931, as follows:

COMPANY NAME	START DATE	END DATE
Int'l Mercantile Marine PFD	Dec 31, 1925	July 22, 1929
Standard Power & Light "B"	Feb 6, 1930	Nov 16, 1931

Due to differences in handling mergers, reorganizations, and other major corporate actions, CRSP data and the S&P 500® universe do not always have a one to one mapping.

The count of securities used is not always 500 (90 prior to March 1957) due to missing prices. Known reasons for missing prices are when issued trading, halts, and suspensions.

#### CRSP PORTFOLIOS FOR THE S&P 500 UNIVERSE

The CRSP Portfolios for the S&P 500 universe include an alternate value- and equal-weighted version of the CRSP Indexes for the S&P 500 Universe. The methodology differences are twofold:

- Issues are selected based on membership in the S&P 500 at the end of the previous period instead of the end of the current period.
- Delisting returns are used to evaluate the value of



securities that delist before the end of a period they were selected.

#### 4. CRSP TREASURY AND INFLATION INDEXES

The CRSP US Treasury and Inflation Series (CTI) files are available with a monthly frequency. The series contains returns adapted from the CRSP US Treasury Fixed Term Index Series, the CRSP Risk Free Rates File, and the US Government Consumer Price Index. These derived files offer 10 groups of indexes: 30-year, 20-year, 10-year, 7-year, 5-year, 2-year, 1-year, 90-day, and 30-day target maturity indexes, and the Consumer Price Index.

For fixed-term series with maturities of one year or greater, a representative Treasury bond or note for each series is selected. Available issues are filtered on the basis of their characteristics. Each month, the most recent non-callable, non-flower, and fully taxable issue closest to the target maturity is selected. If none are found, a second pass allows flower bonds. Note that all these series begin in 1941 or 1942 due to the lack of suitable issues in earlier history.

For the 30- and 90-day risk-free series, a representative Treasury bill for each series is selected. Each month the issue maturing closest to the target duration is selected, as measured from the end of the previous month. Bills must have at least 30 days to their maturity date to be selected for the 30 day series. However, for the 90-Day series, bills with less than 90 days to maturity may be selected. Due to the lack of data, the selection process in periods prior to 1942 is somewhat subjective and the maturities of the selected issues may deviate more than several days from the 30- and 90-day targets. Where bills were not available, certificates or notes may have been used.

Exclusions in the series may be made due to:

- ♦ suspicious quotes,
- ♦ issues that did not mature on their next coupon payment data, or
- ♦ bid quotations that implied negative yields.

Each monthly return is calculated as price change plus interest, divided by last month's price. For months in which a return cannot be calculated, the returns and

corresponding index values are set to -99 in ASCII .dat files, missing values in SAS, and empty cells in EXCEL (i.e. if the price is missing for either this month or last month, or if no valid issue was available).

The issue chosen for the 90- and 30-Day Treasury Bill Series on a given date was selected based on its length to maturity as of the month immediately prior to the date. The 90- and 30-day series returns were calculated on the basis of buying the relevant issue one month prior to the date and selling it on the date. For example, a 90-day bill return is calculated between a date approximately 90 days prior to the bill's maturity, and the date which is a month after this date. Likewise, a 30-day bill return is calculated between a date approximately 30 days prior to the bill's maturity, and the date one month later. In cases where the date chronologically approached or exceeded the maturity date, thereby making a final price unavailable, the return was calculated based on a final price of \$100.

The associated index levels of the CRSP US Treasury and Inflation Series all have been initialized to correspond with the index base date in the Stock and Index files of December 29, 1972.

Each issue chosen for the 30-, 20-, 10-, 7-, 5-, 2-, and 1-Year Fixed Term Index Series for a given date was selected based on its length to maturity as of the date. The returns contained in these series are calculated under the assumption that the relevant issue is bought one month prior to the quote date and sold on the quote date.

#### CTI BEGIN DATES

ISSUES	BEGIN DATES
30 Year Bond Returns & Level	November 29, 1941
20 Year Bond Returns & Level	January 31, 1942
10 Year Bond Returns & Level	May 31, 1941
7 Year Bond Returns & Level	April 30, 1941
5 Year Bond Returns & Level	April 30, 1941
2 Year Bond Returns & Level	January 31, 1941
1 Year Bond Returns & Level	January 31, 1941
90 Day Bill Returns & Level	Recommend Use after 1942*
30 Day Bill Returns & Level	Recommend Use after 1937*
Consumer Price Index Rate of Change & Level	March 31, 1926

\*CRSP recommends restricting usage after these dates due to scarce availability prior to that time.

## **5. CRSP SELECT SERIES**

The CRSP Select Series (formerly Andex) consist of 20-year, 5-year, and 90-day return indexes. For the 20-year index, a bond with at least 19.5 years to maturity and closest to 20 years is selected at the beginning of the year. Monthly returns are calculated using the chosen bond. For the 5-year index, a bond with at least 5 years to maturity and closest to 5 years is selected at the beginning of the year. For the 90-day index, the Treasury Bill closest to 90 days maturity is chosen each month.

### **BOND SELECTION DETAILS:**

#### **Long Term Bond Selection**

Select the 20-year bond that is the closest to having a term of at least 19.5 years to maturity at the beginning of the year. If more than one exists, choose the bond with the most current dated date (i.e. most recently issued).

If a 20-year bond does not meet the above criteria, choose the 25-year bond with at least 19.7 years to maturity at the beginning of the year. If more than one exists, choose the bond closest to 20 years to maturity.

If a 25-year bond does not meet the above criteria, choose the 30-year bond with at least 19.7 years to maturity at the beginning of the year. If more than one exists, choose the bond closest to 20 years to maturity on the quote date.

The bond chosen under any of the categories above cannot be dated any later than December 1 of the previous year for which the bond is being considered for inclusion in the index (i.e. dated date + one month < = quote date). Before 1942, only partially tax-exempt bonds are chosen because of the limited number of fully taxable bond issues. After 1942, only fully taxable issues are chosen.

The bond is held for one full year in the index. Bonds chosen for this index are either non-callable or callable Treasury bonds with a type of Bond or Callable Bond. A 20-year bond can be selected from a universe of bonds that were issued as having a term to maturity of 7305-7693 days, a 25-year bond from an issue of 8766-9892 days, and a 30-year bond from an issue of 10955-11288 days.

#### **Intermediate Term Bond Selection**

Select the most currently issued 5-year bond with at least 5 years to maturity at the beginning of the calendar year.

If a 5-year bond does not meet the above criteria select the next shortest maturity that is closest to 5 years to maturity on the quote date. For example, if a 7-year bond exists, choose the 7-year closest to 5 years to maturity. If a 7-year bond does not exist move up to the next highest maturity and so forth.

For the period 1934-1942, always choose a non-flower bond and a bond that is partially tax-exempt. If a partially tax-exempt bond does not meet the above criteria, choose a wholly tax-exempt bond. After 1942, only fully taxable non-flower bonds are chosen.

Callable and non-callable U.S. Treasury bonds and notes are considered for index inclusion. The issues are chosen from a universe of bonds issued with a term to maturity between 1000 to 7000 days to maturity.

#### **Short Term Bond Selection**

Choose the Treasury bill closest to 90 days to maturity on the quote date. A bill can be within 4 days of target maturity, i.e. 90 days plus or minus 4 days. If a bill is not available use a certificate or a note.

## CHAPTER 2: INDEX DEFINITIONS & CALCULATIONS

Calculations and definitions that are used in or are useful for understanding the CRSP Research Indexes are included in this section. The items are listed alphabetically: Income Return, Index Count, Index Level, Index Return, Index Weight, Rebasing Index Levels, Scholes-Williams Beta, Standard Deviation, Total and Used Counts, and Total and Used Values.

### **INCOME RETURN**

Income Return is the return on the ordinary dividends paid to shareholders of a security. It is the ratio of the amount of ordinary dividends since the end of the previous period up to and including the end of the period of interest to the price at the end of the previous period. It is similar to a dividend yield.

Income Return is calculated by CRSP as the difference of the Total Return and Capital Appreciation Return, as follows.  $iret_t = tret_t - aret_t$  where:

$iret_t$  is the income return for time  $t$

$tret_t$  is the total return for time  $t$ ,

$aret_t$  is the capital appreciation return for time  $t$ .

### **INDEX COUNT**

Index Count is the count in an index for a time period is the number of securities in the portfolio during the time period. Rules are based on the specific index or portfolio methodology. See Total and Used Counts for more details.

### **INDEX LEVEL**

Index Level is the value of an investment relative to its value at one fixed point in time. Index Levels allow convenient comparison of the relative performance of the different portfolios or asset classes. Differences arise when indexes are based on different underlying databases such as daily and monthly CRSP stock products.

The initial date and value are set arbitrarily, but must be consistent if comparing multiple indexes. The Index Level for any series at any time after the initial point indicates the value at that time of the initial value invested at the initial point. The Index Level for any series at any time before the

initial point, indicates the value invested at that time that will result in the initial value at the initial point. The Index Level of a series missing prior to its first available return. Let:

- $I_t$  = Index Level for any series at time  $t$
- $R_t$  = return for the period  $t-1$  to  $t$
- $F$  = First Return. The time of the first non-missing return of the series
- $D$  = Initial Date. An arbitrary date where the level is set to the initial value
- $L$  = Initial Level. An arbitrary value the level is set to on the initialization date

then

- if  $t = D$ , then  $I_t = L$
- if  $t > D$ , then  $I_t = I_{t-1} * (1 + R_t)$
- if  $t < D$ , then  $I_t =$

$$\frac{I_{t-1}}{1 + R_{t-1}}$$

- if  $t-1 < F$  then  $I_t$  is set to missing- *Note: Missing values are file format specific.*

Defined CRSP indexes use the following initial dates and levels:

#### **CRSP Stock File Indexes**

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**initial level** 100.00

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**initial date** December 29, 1972

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#### **CRSP Cap-Based Portfolios**

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**initial level** 1.00

---

**initial date** December 31, 1925

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#### **CRSP US Government Treasury and Inflation Indexes**

---

**initial level** 100.00

---

**initial date** December 29, 1972

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Publicly available indexes such as for the S&P 500 Composite and NASDAQ Composite have initial values set by their creators and differ from the CRSP initializations.

**INDEX RETURN**

An Index Return is the change in value of a portfolio over some holding period. The return on an index ( $R_t$ ) is calculated as the weighted average of the returns for the individual securities in the index:

$$R_t = \frac{\sum(w_{i,t} * r_{i,t})}{\sum(w_{i,t})}$$

where:

- $R_t$  is the index return
- $w_{i,t}$  is the weight of security  $i$  at time  $t$ .
- $r_{i,t}$  is the return of security  $i$  at time  $t$ .

In a value-weighted index, the weight ( $w_{i,t}$ ) assigned is its total market value; see **Index Weight** below. In an equally-weighted index, the weight is equal and by convention  $w_{i,t}$  is set to one for every stock. Such an index would consist of  $n$  stocks, with the same dollar amount invested in each stock.

The security returns can be total returns or capital appreciation (returns without dividends). This determines whether the index is a total return index or a capital appreciation index.

In an index where the individual components are not known, but an index level is available from an external source, such as the Standard & Poor's 500 Composite Index, the return  $R_t$  is calculated as follows:

$$R_t = \frac{I_t}{I_{t-1}} - 1$$

$R_t$  is the index return for time  $t$

$I_t$  is the index level at time  $t$

$I_{t-1}$  is the index level at end of the previous period (time  $t-1$ )

**INDEX WEIGHT**

The weight of an index for a time period is the total market value of the securities in the index at the end of the previous trading period.  $V_t = \sum(w_{i,t}) = \sum(v_{i,t})$  where:

$v_{i,t} = p_{i,t-1} * s_{i,t-1}$  in which:

- $v_{i,t}$  is value of security  $i$  at time  $t$
- $p_{i,t-1}$  is the price of security  $i$  at the end of the previous trading period (time  $t-1$ ).
- $s_{i,t-1}$  is the number of shares outstanding of security  $i$  at the end of the previous trading period (time  $t-1$ ).

**REBASING INDEX LEVELS**

It is possible to rebase an index to make index levels of two index level series comparable. To rebase an index, choose a new initial date and value, find the current index level on the new initial date, and multiply the levels on all dates by the new initial value divided by the old initial date index level:

$$N_t = I_t * \frac{L}{I_D}$$

where:

- $I_t$  = Original Index Level for the series at time  $t$
- $N_t$  = New Index Level for the series at time  $t$
- $D$  = New Initial Date.
- $I_D$  = Original Index Level for the series on the new initial date
- $L$  = New Initial Level.

**SCHOLES-WILLIAMS BETA**

Beta is a statistical measurement of the relationship between two time series, and has been used to compare security data with benchmark data to measure risk in financial data analysis. CRSP provides annual betas computed using the methods developed by Scholes and Williams (Myron Scholes and Joseph Williams, "Estimating Betas from Nonsynchronous Data," Journal of Financial Economics, vol 5, 1977, 309-327).

Beta is calculated each year as follows:

$$\beta_i = \frac{\sum(lr_{i,t} * M3_t) - \left(\frac{1}{n_t}\right) * (\sum lr_{i,t}) * (\sum M3_t)}{\sum(IM_t * M3_t) - \left(\frac{1}{n_t}\right) * (\sum IM_t) * (\sum M3_t)}$$

where:

- $\beta_i$  is the Beta for security  $i$  for the year being calculated
- $r_{i,t}$  is the return of security  $i$  at day  $t$
- $lr_{i,t} = \ln(1+r_{i,t})$  is the natural log of the return

of security  $i$  at time  $t+1$  or the continuously compounded return.

- $M_t$  is the value-weighted market return at time  $t$
- $lM_t = \ln(1+M_t)$  is the natural log of the value-weighted market return at time  $t+1$  or the continuously compounded return.
- $M3_t = lM_{t-1} + lM_t + lM_{t+1}$  is the three-day moving window of the above market return
- $n_i$  is the number of non-missing returns for security  $i$  during the year

where the summations are over  $t$  and include all days on which security  $i$  traded, beginning with the first trading day of the year and ending with the last trading day of the year. There are two index families based on Scholes-Williams Beta calculations: NYSE/NYSE MKT and NASDAQ-only.

In the NYSE/NYSE MKT family, only trading prices are considered in the beta calculation, and a security must have traded half the days in a year to be given a non-missing beta for that year. The index used in the calculation is the total returns on the Trade-only NYSE/NYSE MKT Value-Weighted Market Index.

Betas for the NASDAQ family do not use the standard Scholes-Williams trade-only data restriction, since most NASDAQ securities were not required to report transactions until 1992. Removing bid/ask averages would restrict NASDAQ data to only NASDAQ National Market securities after 1982. NASDAQ returns based on bid/ask averages have different characteristics from trade-based returns, and betas are provided for comparison. NASDAQ betas are based on the total returns on the NASDAQ Value-Weighted Market Index.

### **STANDARD DEVIATION**

Standard Deviation is a statistical measurement of the volatility of a series. CRSP provides annual standard deviations of daily returns using the following calculations:

$$\sigma_i = \sqrt{\frac{\sum (r_{i,t}^2) - \left(\frac{1}{n_i}\right) * (\sum r_{i,t})^2}{n_i - 1}}$$

where:

- $\sigma_i$  is the standard deviation for security  $i$  for the year being calculated
- $r_{i,t}$  is the return of security  $i$  at time  $t$
- $n_i$  is the number of non-missing returns for security  $i$  during the year

where the summations are over  $t$  and include all days on which security  $i$  had a non-missing return, beginning with the first trading day of the year and ending with the last trading day of the year. A security must have valid returns for eighty percent of the trading days in a year to have a Standard Deviation calculated. There are two families of indexes provided by CRSP with annual standard deviations as the statistic, the NYSE/NYSE MKT Standard Deviation Portfolios and the NASDAQ Standard Deviation Portfolios.

### **TOTAL COUNTS (TOTCNT) AND USED COUNTS**

#### **(USDCNT)**

Total Counts and Used Counts are provided for all indexes and portfolios. The following table identifies differences.

TOTAL COUNT	USED COUNT
Current Day closing price required for inclusion	Previous day & current day closing prices required for inclusion
On same date the Total Count will always be greater than or equal to the Used Count. The difference will be the number of securities with missing prices on the previous day (usually adds).	The Total Count on Day $t$ will be greater than or equal to the Used Count on Day $t+1$ . The difference will be the number of securities with missing prices on $t+1$ (usually the drops)
Total Count will fluctuate throughout the year.	Used Count will fluctuate throughout the year.

### **TOTAL VALUE (TOTVAL) AND USED VALUE (USDVAL)**

Total Value and Used Value are provided for all CRSP stock indexes. The following table identifies differences.

TOTAL VALUE	USED VALUE
Current Day market value of eligible securities - price and shares for the current day are required for inclusion	For value-weighted indexes, this is the Index weight - market value of eligible securities with - price for the current day and price and shares for the previous day are required for inclusion
On same date the Total Value will always be greater than or equal to the Used Value.	

## CHAPTER 3: DATA DEFINITIONS

### CRSP US INDEX DESCRIPTOR AND IDENTIFICATION ITEMS

#### INDEX NAME

GENERAL INFORMATION	
Data Type	character
Unit of Item	ld
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	indname
Header	Indname
.dat File Format	%-79s
C USAGE	
Object	indhdr_val
Array	indhdr[ ]
Element	indname

#### BEGINNING DATE OF INDEX

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	YYYYMMDD date
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	indbegdt
Header	Begdt
.dat File Format	%8d
C USAGE	
Object	indhdr_val
Array	indhdr[ ]
Element	begdt

#### ENDING DATE OF INDEX

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	YYYYMMDD date
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	indenddt
Header	Enddt
.dat File Format	%8d
C USAGE	
Object	indhdr_val
Array	indhdr[ ]
Element	enddt

#### INDEX METHODOLOGY

The Methodology Code defines the basic methodology used to create and populate an index. It incorporates the combination of Primary and Secondary Methodology Type Codes, Reweighting Type and Timing codes.

METHOD	METHOD NAME
1	CRSP Cap-Based Portfolios
2	CRSP Sic-Based Indices
3	CRSP Risk-Based Indices
4	CRSP Value-Weighted Market Indices
5	CRSP Equal-Weighted Market Indices
6	CRSP Capitalization Decile Market Indices
7	S&P 500 Composite
8	CRSP S&P 500 Universe Value-Weighted
9	S&P 500 Universe Equal-Weighted
10	Nasdaq Composite
11	SBBI
12	Selected Treasury Issue
13	Selected Treasury Bill
14	U.S. Government Provided
15	Ziman REIT Universe Value-Weighted
16	Ziman REIT Universe Equal-Weighted
17	CRSP Investable Indexes

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	method
Header	Method
.dat File Format	%6d
C USAGE	
Object	indhdr_val
Array	indhdr[ ]
Element	method

## INDEX LISTING EXCEPTION RULES

Index Exception Type Code is an integer code that defines the basic exception rules that are applied in building and populating an index or portfolio.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	listrule
Header	Exception
.dat File Format	%6d
C USAGE	
Object	indhdr_val
Array	indhdr[ ]
Element	exception

LIST RULE	EXCEPTION NAME
0	Unknown or not applicable
1	CRSP Market Index Rules
2	Cap-Based Portfolio Rules
3	CRSP Market Index Trade-only Prices Rules
4	CRSP Investable Indexes

## UNIVERSE SUBSET

The Universe Subset Code is an integer code defining a set of restrictions that determine the universe of securities used to create an index or partitions of an index. It is comprised of a set of subset codes. Codes apply to indexes and partitions of indexes. Item names for Universe Subset Code and sub codes begin with (p) when used with partitions of indexes and (u) when used with indexes.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	puniverse
Header	PortUniv
.dat File Format	%6d

UNIV CODE	UNIVERSE NAME
0	identifier restriction not applicable
10	NYSE common excluding foreigners, ADRs, REITS, closed-end funds
11	NYSE/NYSE MKT common excluding foreigners, ADRs, REITS, closed-end funds
12	NYSE/NYSE MKT/NMS common excluding foreigners, ADRs, REITS, closed-end funds
20	NYSE common excluding ADRs
21	NYSE MKT common excluding ADRs
22	NYSE/NYSE MKT common excluding ADRs
23	NASDAQ common excluding ADRs
24	NYSE/NYSE MKT/NASDAQ common excluding ADRs
30	NYSE common
31	NYSE MKT common
32	NYSE/NYSE MKT common
33	NASDAQ common
34	NYSE/NYSE MKT/NASDAQ common
35	NYSE common excluding ADRs and foreigners
36	NYSE MKT common excluding ADRs and foreigners
37	NYSE/NYSE MKT common excluding ADRs and foreigners
38	NASDAQ common excluding ADRs and foreigners
39	NYSE/NYSE MKT/NASDAQ common excluding ADRs and foreigners
40	Arca common excluding ADRs
41	Arca common
42	Arca common excluding ADRs and foreigners
50	NYSE/NYSE MKT/NASDAQ/Arca common excluding ADRs
51	NYSE/NYSE MKT/NASDAQ/Arca common
52	NYSE/NYSE MKT/NASDAQ/Arca common excluding ADRs and foreigners
60	CRSP Investable Index - Eligible Universe
61	CRSP Investable Index - Investable Universe

## INDEX REBALANCE RULE

Index Rebalance Type Code is an integer code that defines the rebalancing frequency of an index or portfolio. Rebalancing utilized three calendars that are synchronized and share the same codes.

ASSIGNCODE	INDEX REBALANCE TYPE CODE	REBALANCE, ASSIGN, CALC CODES
0	unknown or not applicable	0
1	Annual Rebalancing	300
2	Quarterly Rebalancing	310
3	Monthly Rebalancing	101

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	rebalrule
Header	Rebalance
.dat File Format	%6d

## INDEX RULES

Index Rule Types Code is an integer code that defines the basic portfolio methodology rules used in building indexes. Rule subtypes include Buy and Sell Rules that are currently not populated and are reserved for future use, Statistics Rules Codes, and Grouping Codes.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	calcrule
Header	CalcRule
.dat File Format	%6d

CALC RULE	INDEX RULE TYPES CODES
0	unknown or not applicable
1	previous period-end Issue Capitalization
2	previous period-end Company Capitalization
3	previous period Scholes-Williams Beta
4	previous period Standard Deviation
5	CRSP Investable Indexes

## INDEX ITEM AVAILABILITY

Availability Code identifies the data items and frequency of index and index-related items that are available for each index.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	availability
Header	Availability
.dat File Format	%-7.7s

## INDEX FAMILY

Index Family defines the family of which and INDNO is a part. In some cases it is a one-to-one relationship between the INDNO and the Index Family.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	indfam
Header	Index Family
.dat File Format	%7d

## PORTFOLIO NUMBER

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	code
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	portnum
Header	Portnum
.dat File Format	%6d



**INDEX BASE LEVEL**

Level to which the index is set on the base date. Base level for the capitalization and the Treasury and Inflation Series is set to 100, for Cap-based portfolios it is set to 1, and for investable indexes it is set to 1000.

GENERAL INFORMATION	
Data Type	floating point
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	baselvl
Header	BaseLevel
.dat File Format	%12.4lf

**INDEX BASE DATE**

Date on which the index levels are set: December 31, 1972, for Market Capitalization Indexes, December 31, 1925, for Cap-based Portfolios, and various dates for Investable Indexes.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	YYYYMMDD date
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	basedt
Header	BaseDate
.dat File Format	%8d

**INDEX REBALANCING SUMMARY DATA ITEMS****INDEX REBALANCING BEGIN DATE**

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	YYYYMMDD date
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	rbbegdt
Header	Rbbegdt
.dat File Format	%8d
C USAGE	
Object	rebal_arr
Array	rebal[ ]
Element	rbbegdt

**INDEX REBALANCING COUNT**

Count of securities used as of rebalancing.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	count
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	rusdcnt
Header	Rusdcnt
.dat File Format	%8d
C USAGE	
Object	rebal_arr
Array	rebal[ ]
Element	rusdcnt

**INDEX REBALANCING END DATE**

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	YYYYMMDD date
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	rbenddt
Header	Rbenddt
.dat File Format	%8d
C USAGE	
Object	rebal_arr
Array	rebal[ ]
Element	rbenddt

**IDENTIFIER ASSOCIATED WITH MINIMUM STATISTIC**

Identifier, PERMNO or PERMCO, of the security in a portfolio with the minimum statistic at the beginning of the rebalancing period.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	ID
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	minid
Header	Minid
.dat File Format	%8d
C USAGE	
Object	rebal_arr
Array	rebal[ ]
Element	minid

### IDENTIFIER ASSOCIATED WITH MAXIMUM STATISTIC

Identifier, PERMNO or PERMCO, of the security in a portfolio with the minimum statistic at the beginning of the rebalancing period.

GENERAL INFORMATION	
Data Type	integer number
Unit of Item	ID
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	maxid
Header	Maxid
.dat File Format	%6d
C USAGE	
Object	rebal_arr
Array	rebal[ ]
Element	maxid

### MINIMUM STATISTIC

Smallest statistic in the beginning of the rebalancing period.

GENERAL INFORMATION	
Data Type	floating point
Unit of Item	statistic*
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	minstat

Header	Minstat
.dat File Format	%14.3lf
C USAGE	
Object	rebal_arr
Array	rebal[ ]
Element	minstat

### MAXIMUM STATISTIC

Largest statistic in the beginning of the rebalancing period.

GENERAL INFORMATION	
Data Type	floating point
Unit of Item	statistic*
DATABASE INFORMATION	
Database Formats	CRSPAccess & CRSPSift
Item ID	maxstat
Header	Maxstat
.dat File Format	%14.3lf
C USAGE	
Object	rebal_arr
Array	rebal[ ]
Element	maxstat

\*Statistics reflect the value on which rebalancing is based. For the capitalization and cap-based portfolios, the statistic is market capitalization. For the daily Standard Deviation and Beta Decile Portfolios, the statistics are the standard deviations and betas, respectively.

## TIME-SERIES DATA DEFINITIONS

### INDEX LEVEL OF RETURNS WITHOUT DIVIDENDS

Value of an index, excluding ordinary dividends, relative to its value at one fixed point in time.

GENERAL INFORMATION		
Primary Concepts	Index Levels	
Data Type	Floating Point	
Unit of Item		
DATE RANGE AVAILABILITY		
Daily	1925	
Monthly	1925	
DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess / CRSPSift	
Product Type	STK	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
Daily ITEMID	alvl	aind
Monthly ITEMID	malvl	maind
Header	Aind	Aind
SUBNO	0	
C USAGE		
Object	aind_ts[ ]	
Array	aind[ ][ ]	
Element	n/a	
FORTRAN-95 USAGE		
Type or Subtype	aind_ts	
Member and/or Array	aind(,)	
Element	n/a	

### PORT RETURNS W/O DIVS

Index Capital Appreciation Return is the return, excluding ordinary dividends, of an index. See “Index Returns” in the Definitions & Calculations Section for details on how CRSP index returns are calculated. If CRSP includes a public index such as the S&P 500 Composite or the NASDAQ Composite, Index Capital Appreciation Return is derived from data provided by the creator of the index.

GENERAL INFORMATION	
Primary Concepts	Index Time Series
Data Type	Floating Point
Unit of Item	Ratio
DATE RANGE AVAILABILITY	
Daily	1925
Monthly	1925

DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess / CRSPSift	
Product Types	IND	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	retx/0	aret
ts_print Monthly Usage	mretx/0	maret
Header	Aret	Aret
C USAGE		
Object	aret_ts[ ]	
Array	aret[ ][ ]	
Element	n/a	
FORTRAN-95 USAGE		
Type or Subtype	aret_ts	
Member and/or Array	aret(,)	
Element	n/a	

### INCOME RETURN INDEX LEVEL

**Description:** Ordinary dividend value of an index, relative to its value at one fixed point in time.

GENERAL INFORMATION		
Primary Concepts	Index Levels	
Data Type	Floating Point	
Unit of Item		
DATE RANGE AVAILABILITY		
Daily	1925	
Monthly	1925	
DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess/CRSPSift	
Product Type	STK	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
Daily ITEMID	ilvl	iind
Monthly ITEMID	milvl	miind
Header	lind	lind
SUBNO	0	
C USAGE		
Object	iind_ts[ ]	
Array	iind[ ][ ]	
Element	n/a	
FORTRAN-95 USAGE		
Type or Subtype	iind_ts	
Member and/or Array	iind(,)	
Element	n/a	

## INCOME RETURN ON INDEX

Index Income Return is the ordinary dividend return of an index. See “Index Returns” in the Definitions & Calculations section for details on how CRSP index returns are calculated. Index Capital Appreciation Return is available for CRSP-generated indexes.

GENERAL INFORMATION		
Primary Concepts	Index Time Series	
Data Type	Floating Point	
Unit of Item	Ratio	
DATE RANGE AVAILABILITY		
Daily	1925	
Monthly	1925	
DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess/CRSPSift	
Product Types	IND	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	retl	
ts_print Monthly Usage	mreti	
Header	iret	miret
C USAGE		
Object	iret_ts[ ]	
Array	iret[ ][ ]	
Element	n/a	
FORTRAN-95 USAGE		
Type or Subtype	iret_ts	
Member and/or Array	iret(,)	
Element	n/a	

## TOTAL INDEX LEVEL W/ DIVS

Index Total Return Index Level is the value of an index, including all distributions, relative to its value at one fixed point in time. See “Index Levels” in the Calculations section for details on how CRSP index levels are calculated. Index Total Return Index Level is only available for CRSP-generated indexes. Index levels for the CRSP Stock File Indexes and the CRSP CTI Indexes are set to an initial value of 100.00 on 19721229. Index levels for the Cap-Based Portfolios are set to 1.00 on 19251231.

GENERAL INFORMATION	
Primary Concepts	Index Time Series
Data Type	Floating Point
Unit of Item	Ratio
DATE RANGE AVAILABILITY	
Daily	1925
Monthly	1925

DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess/CRSPSift	
Product Types	IND	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	tlvl	tind
ts_print Monthly Usage	mtlvl	mtind
Header	Tind	Tind
C USAGE		
Object	tind_ts[ ]	
Array	tind[ ][ ]	
FORTRAN-95 USAGE		
Type or Subtype	tind_ts	
Member and/or Array	tind(,)	

## TOTAL COUNT

Count Available as of Rebalancing is the total count of entities available in the universe eligible for a portfolio at the beginning of a rebalancing period. It is set to zero if unavailable.

GENERAL INFORMATION		
Primary Concepts	Index Rebalancing History Arrays	
Data Type	Integer Number	
Unit of Item	Count	
DATE RANGE AVAILABILITY		
Daily	1925	
Monthly	1925	
DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess/CRSPSift	
Product Types	IND	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	tcnt	totcnt
ts_print Monthly Usage	mtcnt	mtotcnt
Header	TotCnt	TotCnt
C USAGE		
Object	rebal_arr[ ]	
Array	rebal[ ][ ]	
Element	totcnt	
FORTRAN-95 USAGE		
Type or Subtype	rebal_arr()	
Member and/or Array	rebal(,)	
Element	totcnt	

## TOTAL VALUE OF INDEX

Index Total Value is the total market value of the non-ADR securities in the index universe, in \$1000s, with valid prices and shares outstanding amounts on the selected Calendar Trading Date. See the Index Methodologies section for information including rebalancing frequency and universe inclusion for specific indexes.

GENERAL INFORMATION		
Primary Concepts	Index Time Series	
Data Type	Floating Point	
Unit of Item	USD	
DATE RANGE AVAILABILITY		
Daily	1925	
Monthly	1925	
DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess/CRSPSift	
Product Types	STK, IND	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	tcap	totval
ts_print Monthly Usage	mtcap	mtotval
Header	TotVal	TotVal
C USAGE		
Object	totval_ts[ ]	
Array	totval[ ][ ]	
Element	/tv	
FORTRAN-95 USAGE		
Type or Subtype	totval_ts	
Member and/or Array	totval(, )	

## TOTAL RETURN ON INDEX

Index Total Return is the return, including all distributions, of an index. See “Index Returns” in the Calculations section for details on how CRSP index returns are calculated. Index Total Return is only available for CRSP-generated indexes.

GENERAL INFORMATION	
Primary Concepts	Index Time Series
Data Type	Floating Point
Unit of Item	Ratio
DATE RANGE AVAILABILITY	
Daily	1925
Monthly	1925
DATABASE AVAILABILITY AND PRODUCT TYPES	
Database Formats	CRSPAccess/CRSPSift
Product Types	STK, IND

UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	ret	tret
ts_print Monthly Usage	mret	mtret
Header	Tret	Tret
C USAGE		
Object	tret_ts[ ]	
Array	tret[ ][ ]	
FORTRAN-95 USAGE		
Type or Subtype	tret_ts	
Member and/or Array	tret(,)	

## USED COUNT

Count Used as of Rebalancing is the count of entities in a portfolio as of the beginning of a rebalancing period. It is set to zero if unavailable.

GENERAL INFORMATION		
Primary Concepts	Index Rebalancing History Arrays	
Data Type	Integer Number	
Unit of Item	Count	
DATE RANGE AVAILABILITY		
Daily	1925	
Monthly	1925	
DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAccess/CRSPSift	
Product Types	IND	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	tcnt	usdcnt
ts_print Monthly Usage	intcnt	musdcnt
Header	Usdcnt	Usdcnt
C USAGE		
Object	rebal_arr	
Array	rebal	
Element	usdcnt	
FORTRAN-95 USAGE		
Type or Subtype	rebal_arr()	
Member and/or Array	rebal(,)	
Element	usdcnt	

## USED VALUE

Index Used Value is the beginning total market value, in \$1000s, of all securities that are used in an index on the selected Calendar Trading Date. In a CRSP value-weighted index the Index Used Value is the weight of the index.

For standard CRSP market indexes the beginning total market value is calculated using prices and shares from the previous trading day. In these indexes a security cannot be an ADR and must have prices and shares on the current and previous trading dates. See “Index Returns” in the Calculations Section, and see the Index Methodologies Section.

GENERAL INFORMATION		
Primary Concepts	Index Time Series	
Data Type	Floating Point	
Unit of Item	Ratio	
DATE RANGE AVAILABILITY		
Daily	1925	
Monthly	1925	
DATABASE AVAILABILITY AND PRODUCT TYPES		
Database Formats	CRSPAcess/CRSPSift	
Product Types	STK, IND	
UTILITY USAGE	TS_PRINT TSQUERY	IND_PRINT INDQUERY
ts_print Daily Usage	cap	usdval
ts_print Monthly Usage	mcap	musdval
Header	Usdval	Usdval
C USAGE		
Object	usdval_ts[ ]	
Array	usdval[ ][ ]	
FORTRAN-95 USAGE		
Type or Subtype	usdval_ts	
Member and/or Array	usdval(, )	

## CHAPTER 4: INDEX ACCESS

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### CRSPSIFT & CRSPACCESS

#### **CRSPSIFT**

CRSPSift, CRSP's Securities Information Filtering Tool, lets you extract data from your CRSP Stock & Index Databases. It provides an intuitive interface to the CRSPAccess command-line utilities in Windows environments.

Two tools provide access.

- TsQuery provides access to indexes alongside stock data. Data items include raw and derived items.
- IndQuery provides access to index data only.

Access through CRSPSift is explained in the CRSPSift User Guide available on the CRSP website at [www.crsp.chicagobooth.edu/documentation](http://www.crsp.chicagobooth.edu/documentation).

#### **CRSPACCESS**

The CRSPAccess software, also known as CUPL, CRSP Utilities and Programming Libraries, includes utilities that may be used to extract CRSP stock and index data from the CRSP proprietary databases on Linux platforms. They also include C and Fortran-95 programming libraries. For usage information, refer to the software and programming guides on the CRSP website at [www.crsp.chicagobooth.edu/documentation](http://www.crsp.chicagobooth.edu/documentation).

The following table is a listing of files included in the Stand-alone Index Files product.

### STAND-ALONE FILES

Two sets of Index Files now exist. In addition to the legacy files that have been a part of the Index Files product, a new set of files is produced as part of the CRSP Stock and Index Database Flat File formats. These new files are differentiated by the volume label SFZ and are available in SAS and ASCII formats.

#### **NEW AND LEGACY FILE COMPARISON**

##### **OVERVIEW:**

- The new flat files are organized to contain the same data in four files, versus 44 files in the legacy product.
- New files are organized by data type: Index Header, Rebalance information, Daily Index Time Series, and Monthly Index Time Series. Legacy files are organized by exchange and frequency of the data. Implications of this are that in the new files, each file identifies indexes using CRSP INDNOs.
- New files are not provided in Excel. The ASCII formats are easily imported into Excel.
- CRSP Select indexes (formerly the Andex Series) is excluded from the flat files. The CRSP Select is largely redundant with the CRSP Treasury and Inflation Indexes and has had very little usage.

The Legacy files will continue to be produced as the stand-alone files available in Excel, SAS, and ASCII formats (IFZ) and as part of the CRSPAccess 1925 and 1962 Stock and Index Databases. Details and table layouts for the legacy files are included at the end of this chapter.

To allow for a smooth transition, the following table includes a list of all CRSP Indexes and in what legacy files they can be found.

INDFAM	INDNO	INDNAME	START DATE	LEGACY FILE	LEGACY FILE DESCRIPTION
1100000	1000000	CRSP NYSE Value-Weighted Market Index	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100001	1000001	CRSP NYSE Equal-Weighted Market Index	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000002	CRSP NYSE Market Capitalization Decile 1	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000003	CRSP NYSE Market Capitalization Decile 2	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000004	CRSP NYSE Market Capitalization Decile 3	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000005	CRSP NYSE Market Capitalization Decile 4	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000006	CRSP NYSE Market Capitalization Decile 5	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000007	CRSP NYSE Market Capitalization Decile 6	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000008	CRSP NYSE Market Capitalization Decile 7	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000009	CRSP NYSE Market Capitalization Decile 8	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000010	CRSP NYSE Market Capitalization Decile 9	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100012	1000011	CRSP NYSE Market Capitalization Decile 10	1925	*sia	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE
1100020	1000020	CRSP NYSEMKT Value-Weighted Market Index	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100021	1000021	CRSP NYSEMKT Equal-Weighted Market Index	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000022	CRSP NYSEMKT Market Capitalization Decile 1	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000023	CRSP NYSEMKT Market Capitalization Decile 2	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000024	CRSP NYSEMKT Market Capitalization Decile 3	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000025	CRSP NYSEMKT Market Capitalization Decile 4	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000026	CRSP NYSEMKT Market Capitalization Decile 5	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000027	CRSP NYSEMKT Market Capitalization Decile 6	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000028	CRSP NYSEMKT Market Capitalization Decile 7	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000029	CRSP NYSEMKT Market Capitalization Decile 8	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000030	CRSP NYSEMKT Market Capitalization Decile 9	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100032	1000031	CRSP NYSEMKT Market Capitalization Decile 10	1962	*sib	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE MKT
1100040	1000040	CRSP NYSE/NYSEMKT Value-Weighted Market Index	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100041	1000041	CRSP NYSE/NYSEMKT Equal-Weighted Market Index	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT



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1100052	1000042	CRSP NYSE/NYSEMKT Market Capitalization Decile 1	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000043	CRSP NYSE/NYSEMKT Market Capitalization Decile 2	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000044	CRSP NYSE/NYSEMKT Market Capitalization Decile 3	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000045	CRSP NYSE/NYSEMKT Market Capitalization Decile 4	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000046	CRSP NYSE/NYSEMKT Market Capitalization Decile 5	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000047	CRSP NYSE/NYSEMKT Market Capitalization Decile 6	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000048	CRSP NYSE/NYSEMKT Market Capitalization Decile 7	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000049	CRSP NYSE/NYSEMKT Market Capitalization Decile 8	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000050	CRSP NYSE/NYSEMKT Market Capitalization Decile 9	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100052	1000051	CRSP NYSE/NYSEMKT Market Capitalization Decile 10	1925	*sic	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT
1100053	1000053	CRSP NYSE/NYSEMKT Trade-Only Value-Weighted Market Index	1925		
1100060	1000060	CRSP Nasdaq Value-Weighted Market Index	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100061	1000061	CRSP Nasdaq Equal-Weighted Market Index	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000062	CRSP Nasdaq Market Capitalization Decile 1	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000063	CRSP Nasdaq Market Capitalization Decile 2	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000064	CRSP Nasdaq Market Capitalization Decile 3	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000065	CRSP Nasdaq Market Capitalization Decile 4	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000066	CRSP Nasdaq Market Capitalization Decile 5	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000067	CRSP Nasdaq Market Capitalization Decile 6	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000068	CRSP Nasdaq Market Capitalization Decile 7	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000069	CRSP Nasdaq Market Capitalization Decile 8	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000070	CRSP Nasdaq Market Capitalization Decile 9	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100072	1000071	CRSP Nasdaq Market Capitalization Decile 10	1972	*sio	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NASDAQ
1100080	1000080	CRSP NYSE/NYSEMKT/Nasdaq Value-Weighted Market Index	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100081	1000081	CRSP NYSE/NYSEMKT/Nasdaq Equal-Weighted Market Index	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000082	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 1	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ

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1100092	1000083	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 2	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000084	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 3	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000085	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 4	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000086	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 5	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000087	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 6	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000088	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 7	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000089	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 8	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000090	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 9	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100092	1000091	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 10	1925	*six	Daily, Monthly, Quarterly, Annual Indexes Built on Market Cap Deciles - NYSE + NYSE MKT + NASDAQ
1100112	1000102	CRSP NYSE/NYSEMKT Beta Decile 1	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000103	CRSP NYSE/NYSEMKT Beta Decile 2	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000104	CRSP NYSE/NYSEMKT Beta Decile 3	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000105	CRSP NYSE/NYSEMKT Beta Decile 4	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000106	CRSP NYSE/NYSEMKT Beta Decile 5	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000107	CRSP NYSE/NYSEMKT Beta Decile 6	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000108	CRSP NYSE/NYSEMKT Beta Decile 7	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000109	CRSP NYSE/NYSEMKT Beta Decile 8	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000110	CRSP NYSE/NYSEMKT Beta Decile 9	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100112	1000111	CRSP NYSE/NYSEMKT Beta Decile 10	1925	dsbc	Daily, Indexes Built on Beta Deciles - NYSE + NYSE MKT
1100132	1000122	CRSP NYSE/NYSEMKT Standard Deviation Decile 1	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000123	CRSP NYSE/NYSEMKT Standard Deviation Decile 2	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000124	CRSP NYSE/NYSEMKT Standard Deviation Decile 3	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000125	CRSP NYSE/NYSEMKT Standard Deviation Decile 4	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000126	CRSP NYSE/NYSEMKT Standard Deviation Decile 5	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000127	CRSP NYSE/NYSEMKT Standard Deviation Decile 6	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000128	CRSP NYSE/NYSEMKT Standard Deviation Decile 7	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000129	CRSP NYSE/NYSEMKT Standard Deviation Decile 8	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000130	CRSP NYSE/NYSEMKT Standard Deviation Decile 9	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100132	1000131	CRSP NYSE/NYSEMKT Standard Deviation Decile 10	1925	dssc	Daily, Indexes Built on Standard Deviation Deciles - NYSE + NYSE MKT
1100152	1000142	CRSP Nasdaq Beta Decile 1	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000143	CRSP Nasdaq Beta Decile 2	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ

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1100152	1000144	CRSP Nasdaq Beta Decile 3	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000145	CRSP Nasdaq Beta Decile 4	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000146	CRSP Nasdaq Beta Decile 5	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000147	CRSP Nasdaq Beta Decile 6	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000148	CRSP Nasdaq Beta Decile 7	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000149	CRSP Nasdaq Beta Decile 8	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000150	CRSP Nasdaq Beta Decile 9	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100152	1000151	CRSP Nasdaq Beta Decile 10	1973	dsbo	Daily, Indexes Built on Beta Deciles - NASDAQ
1100172	1000162	CRSP Nasdaq Standard Deviation Decile 1	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000163	CRSP Nasdaq Standard Deviation Decile 2	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000164	CRSP Nasdaq Standard Deviation Decile 3	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000165	CRSP Nasdaq Standard Deviation Decile 4	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000166	CRSP Nasdaq Standard Deviation Decile 5	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000167	CRSP Nasdaq Standard Deviation Decile 6	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000168	CRSP Nasdaq Standard Deviation Decile 7	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000169	CRSP Nasdaq Standard Deviation Decile 8	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000170	CRSP Nasdaq Standard Deviation Decile 9	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100172	1000171	CRSP Nasdaq Standard Deviation Decile 10	1973	dsso	Daily, Indexes Built on Standard Deviation Deciles - NASDAQ
1100180	1000180	CRSP Arca Value-Weighted Market Index	2006	*sir	Daily, Monthly, Indexes Built on Market Cap Deciles - ARCA
1100181	1000181	CRSP Arca Equal-Weighted Market Index	2006	*sir	Daily, Monthly, Indexes Built on Market Cap Deciles - ARCA
1100200	1000200	CRSP NYSE/NYSEMKT/Nasdaq/Arca Value-Weighted Market Index	1925	*siy	Daily, Monthly, Indexes Built on Market Cap Deciles - ARCA
1100201	1000201	CRSP NYSE/NYSEMKT/Nasdaq/Arca Equal-Weighted Market Index	1925	*siy	Daily, Monthly, Indexes Built on Market Cap Deciles - ARCA
1100300	1000300	CRSP NYSE Cap-Based Portfolio 1	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000301	CRSP NYSE Cap-Based Portfolio 2	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000302	CRSP NYSE Cap-Based Portfolio 3	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000303	CRSP NYSE Cap-Based Portfolio 4	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000304	CRSP NYSE Cap-Based Portfolio 5	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000305	CRSP NYSE Cap-Based Portfolio 6	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000306	CRSP NYSE Cap-Based Portfolio 7	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000307	CRSP NYSE Cap-Based Portfolio 8	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000308	CRSP NYSE Cap-Based Portfolio 9	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100300	1000309	CRSP NYSE Cap-Based Portfolio 10	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100310	1000310	CRSP NYSE Cap-Based Portfolio 1-2	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100310	1000311	CRSP NYSE Cap-Based Portfolio 3-5	1925	mhstn	Monthly Cap-based Indexes Results - NYSE
1100310	1000312	CRSP NYSE Cap-Based Portfolio 6-8	1925	mhstn	Monthly Cap-based Indexes Results - NYSE

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1100310	1000313	CRSP NYSE Cap-Based Portfolio 9-10	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100314	1000314	CRSP NYSE Cap-Based Portfolio 1-5	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100314	1000315	CRSP NYSE Cap-Based Portfolio 6-10	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100316	1000316	CRSP NYSE Cap-Based Portfolio Market	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000320	CRSP NYSE/NYSEMKT Cap-Based Portfolio 1	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000321	CRSP NYSE/NYSEMKT Cap-Based Portfolio 2	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000322	CRSP NYSE/NYSEMKT Cap-Based Portfolio 3	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000323	CRSP NYSE/NYSEMKT Cap-Based Portfolio 4	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000324	CRSP NYSE/NYSEMKT Cap-Based Portfolio 5	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000325	CRSP NYSE/NYSEMKT Cap-Based Portfolio 6	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000326	CRSP NYSE/NYSEMKT Cap-Based Portfolio 7	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000327	CRSP NYSE/NYSEMKT Cap-Based Portfolio 8	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000328	CRSP NYSE/NYSEMKT Cap-Based Portfolio 9	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100320	1000329	CRSP NYSE/NYSEMKT Cap-Based Portfolio 10	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100330	1000330	CRSP NYSE/NYSEMKT Cap-Based Portfolio 1-2	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100330	1000331	CRSP NYSE/NYSEMKT Cap-Based Portfolio 3-5	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100330	1000332	CRSP NYSE/NYSEMKT Cap-Based Portfolio 6-8	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100330	1000333	CRSP NYSE/NYSEMKT Cap-Based Portfolio 9-10	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100334	1000334	CRSP NYSE/NYSEMKT Cap-Based Portfolio 1-5	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100334	1000335	CRSP NYSE/NYSEMKT Cap-Based Portfolio 6-10	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100336	1000336	CRSP NYSE/NYSEMKT Cap-Based Portfolio Market	1925	mhista	Monthly Cap-based Indexes Results - NYSE + NYSE MKT
1100340	1000340	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 1	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000341	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 2	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000342	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 3	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000343	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 4	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000344	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 5	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000345	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 6	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000346	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 7	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000347	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 8	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000348	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 9	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100340	1000349	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 10	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100350	1000350	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 1-2	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100350	1000351	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 3-5	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100350	1000352	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 6-8	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ

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1100350	1000353	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 9-10	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100354	1000354	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 1-5	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100354	1000355	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 6-10	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100356	1000356	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio Market	1925	mhistq	Monthly Cap-based Indexes Results -NYSE + NYSE MKT + NASDAQ
1100500	1000500	CRSP Value-Weighted Index of the S&P 500 Universe	1925	*sp500	Daily, Monthly CRSP Index File on the S&P 500 ©
1100501	1000501	CRSP Equal-Weighted Index of the S&P 500 Universe	1925	*sp500	Daily, Monthly CRSP Index File on the S&P 500 ©
1100502	1000502	S&P 500 Composite	1925 (Daily 1962)		All files except NASDAQ-only, cap-based, and CTI files
1100503	1000503	Nasdaq Composite	1972	*sio	All NASDAQ-only files
1100510	1000510	CRSP Value-Weighted Portfolios of the S&P 500 Universe	1925	*sp500p	Daily, Monthly CRSP Portfolios on the S&P 500 ©
1100511	1000511	CRSP Equal-Weighted Portfolios of the S&P 500 Universe	1925	*sp500p	Daily, Monthly CRSP Portfolios on the S&P 500 ©
1100700	1000700	CRSP 30-Year Bond Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100701	1000701	CRSP 20-Year Bond Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100702	1000702	CRSP 10-Year Bond Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100703	1000703	CRSP 7-Year Bond Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100704	1000704	CRSP 5-Year Bond Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100705	1000705	CRSP 2-Year Bond Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100706	1000706	CRSP 1-Year Bond Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100707	1000707	CRSP 90-Day Bill Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100708	1000708	CRSP 30-Day Bill Returns	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1100800	1000709	Consumer Price Index	1925	*cti	Monthly, Quarterly, Annual CRSP US Treasury and Inflation Indexes
1101330		CRSP US Total Market Index	2011		New!
		s*rb files.		rebal*	NYSE, NYSE MKT, NASDAQ and combinations not available in the index tables

## INDEX DATA FILE LAYOUTS

### INDEX HEADER

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYINDNO	INDNO	%8d
	INDNAME	Index Name	%-79s
	INDBEGDT	Beginning Date of Index	%8d
	INDENDDT	End Date of Index	%8d
	INDFAM	Index Family	%7d
	PORTNUM	Portfolio Number	%6d
	BASELVL	Index Base Level	%12.4lf
	BASEDT	Index Base Date	%8d
	AVAILABILITY	Index Item Availability	%-7s
	CALCRULE	Index Rules	%6d
	LISTRULE	Index Listing Exception Rules	%6d
	METHOD	Index Methodology	%6d
	REBALRULE	Index Rebalance Rule	%6d
	PUNIVERSE	Universe Subset	%6d
	UNIVERSE	Universe Used	%6d

### REBALANCE

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYINDNO	INDNO	%8d
*	RBBEGDT	Index Rebalancing Begin Date	%8d
	RBENDDT	Index Rebalancing End Date	%8d
	RUSDCNT	Index Rebalancing Count	%6d
	MINID	PERMNO Associated with Minimum Statistic	%6d
	MAXID	PERMNO Associated with the Maximum Statistic	%6d
	MINSTAT	Minimum Statistic	%6d
	MAXSTAT	Maximum Statistic	%6d

### DAILY INDEX TIME SERIES

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYINDNO	INDNO	%8d
*	CALDT	Date	%8d
	TRET	Total Return on Index	%21.13le
	TIND	Total Return Index Level	%21.13le
	ARET	Return without Dividends on Index	%21.13le
	AIND	Return without Dividends Index Level	%21.13le
	IRET	Income Return on Index	%21.13le
	IIND	Income Return Index Level	%21.13le
	USDCNT	Used Count	%8d
	USDVAL	Used Value	%21.13le
	TOTCNT	Total Count	%8d
	TOTVAL	Total Value	%21.13le

## MONTHLY INDEX TIME SERIES

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYINDNO	INDNO	%8d
*	MCALDT	Date	%8d
	MTRET	Total Return on Index	%21.13le
	MTIND	Total Return Index Level	%21.13le
	MARET	Return without Dividends on Index	%21.13le
	MAIND	Return without Dividends Index Level	%21.13le
	MIRET	Income Return on Index	%21.13le
	MIIND	Income Return Index Level	%21.13le
	MUSDCNT	Used Count	%8d
	MUSDVAL	Used Value	%21.13le
	MTOTCNT	Total Count	%8d
	MTOTVAL	Total Value	%21.13le

## LEGACY STAND-ALONE FILES

### FILE NAMING

Referencing the following coding scheme will allow users to determine file names in the stand-alone index files. For example, the file DSIX.xls, is the Excel spreadsheet containing the daily indexes for the NYSE, NYSE MKT, and NASDAQ exchanges.

#### First character represents the frequency

D	Daily
M	Monthly
Q	Quarterly
A	Annual

#### Second and third characters represent the data

SI	Stock + Index
SS	Stock + Standard Deviation
SB	Stock + Beta

#### Fourth character represents the exchange

A	NYSE
B	NYSE MKT US
C	NYSE + NYSE MKT US
O	Nasdaq
R	NYSE Arca
X	NYSE + NYSE MKT US + Nasdaq
Y	NYSE + NYSE MKT US + Nasdaq + NYSE Arca

## DATABASE FILES

Each file comes in three formats:

- ASCII (.dat)
- SAS (.sas7bdat)
- Excel (.xls)

The following table is a listing of files included in the Legacy Stand-alone Index Files product.

LEGEND	DESCRIPTION	RECORD LENGTH	INDEX GROUP
acti	Annual CRSP US Treasury and Inflation Series (CTI) file	290	CRSP U.S. Treasury and Inflation Indexes
cselect20yr	Index Level Associated with the 20 Year Bond Returns (.dat file only)	49	CRSP Select 20 Year (formerly Index)
cselect5yr	Index Level Associated with the 5 Year Bond Returns (.dat file only)	43	CRSP Select 5 Year (formerly Index)
cselect90d	Index Level Associated with the 90 Day Bill Returns (.dat file only)	70	CRSP Select 90 Day (formerly Index)
asia	Annual Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE)	468	CRSP Market Indexes
asib	Annual Indexes built on Market Capitalization Deciles — American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
asic	Annual Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
asio	Annual Indexes built on Market Capitalization Deciles — Nasdaq	468	CRSP Market Indexes
asix	Annual Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT) + Nasdaq	468	CRSP Market Indexes
dsbc	Daily Indexes built on Beta Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
dsbo	Daily Stock & Beta Nasdaq	468	CRSP Market Indexes
dsia	Daily Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE)	468	CRSP Market Indexes
dsib	Daily Indexes built on Market Capitalization Deciles — American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
dsic	Daily Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
dsio	Daily Indexes built on Market Capitalization Deciles — Nasdaq	468	CRSP Market Indexes
dsir	Daily Indexes built on Market Capitalization Deciles — ARCA	468	CRSP Market Indexes
dsix	Daily Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT) + Nasdaq	468	CRSP Market Indexes
dsiy	Daily Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT), Nasdaq, and ARCA	468	CRSP Market Indexes
dsp500	Daily CRSP Index file on the S&P 500 <sup>®</sup>	132	CRSP S&P 500 Indexes
dsp500p	Daily CRSP Portfolios of the S&P 500 <sup>®</sup>	132	CRSP S&P 500 Indexes
dssc	Daily Indexes built on Standard Deviation Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
dsso	Daily Indexes built on Standard Deviation Deciles — Nasdaq	468	CRSP Market Indexes
mcti	Monthly CRSP US Treasury and Inflation Series (CTI) file	290	CRSP U.S. Treasury and Inflation Indexes
mhista	Monthly Cap-Based Indexes Results — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	94	Cap-Based Monthly History Files
mhistn	Monthly Cap-Based Indexes Results — New York Stock Exchange (NYSE)	94	Cap-Based Monthly History Files
mhistq	Monthly Cap-Based Indexes Results — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT) + Nasdaq	94	Cap-Based Monthly History Files
msia	Monthly Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE)	468	CRSP Market Indexes
msib	Monthly Indexes built on Market Capitalization Deciles — American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
msic	Monthly Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes



LEGEND	DESCRIPTION	RECORD LENGTH	INDEX GROUP
msio	Monthly Indexes built on Market Capitalization Deciles — Nasdaq	468	CRSP Market Indexes
msir	Monthly Indexes built on Market Capitalization Deciles — ARCA	468	CRSP Market Indexes
msix	Monthly Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT) + Nasdaq	468	CRSP Market Indexes
msiy	Monthly Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT), Nasdaq, and ARCA	468	CRSP Market Indexes
msp500	Monthly CRSP Index file on the S&P 500®	132	CRSP S&P 500 Indexes
msp500p	Monthly CRSP Portfolios of the S&P 500®	132	CRSP S&P 500 Indexes
qcti	Quarterly CRSP US Treasury and Inflation Series (CTI) file	290	CRSP Market Indexes
qsia	Quarterly Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE)	468	CRSP Market Indexes
qsib	Quarterly Indexes built on Market Capitalization Deciles — American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
qsic	Quarterly Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	468	CRSP Market Indexes
qsio	Quarterly Indexes built on Market Capitalization Deciles — Nasdaq	468	CRSP Market Indexes
qsix	Quarterly Indexes built on Market Capitalization Deciles — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT) + Nasdaq	468	CRSP Market Indexes
rebala	Quarterly Cap-Based Indexes Results — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT)	102	CRSP Quarterly Rebalancing Records
rebaln	Quarterly Cap-Based Indexes Results — New York Stock Exchange (NYSE)	102	CRSP Quarterly Rebalancing Records
rebalq	Quarterly Cap-Based Indexes Results — New York Stock Exchange (NYSE) + American Stock Exchange (NYSE MKT) + Nasdaq	102	CRSP Quarterly Rebalancing Records

## FILE SPECIFICATIONS

The tables in the following pages detail the exact specifications of the formatted CRSP ASCII files. Each table represents one file. The table names match the names in the layout descriptions. The “Character Positions” column shows where in the character record each field is positioned. The “Associated Name” column refers to the data item defined in the Data Definitions.

### CRSP STOCK DECILE INDEXES FILE SPECIFICATIONS

This section shows the exact specifications of a formatted CRSP Stock Decile Indexes File. A CRSP Stock Decile Indexes File contains a record for each trading date in the file, sorted by date. Records are all fixed-length 468 characters long with dates containing years in YYYY format. Fields are delimited by spaces. All files are written in ASCII, Excel, and SAS on the cloud. These files are only available if you subscribe to the CRSP US Index Database and Security Portfolio Assignment Module.

There are 10 portfolios described by Return on Decile (DECRET) and Index Level Associated with the Return on Decile (DECIND). The Return on Decile is in character positions  $146+28*(I-1)$  through  $158+28*(I-1)$  and the Index Level Associated with the Return is in character positions  $160+28*(I-1)$  through  $172+28*(I-1)$ . The Stock Decile Indexes Record table contains each return and index level field in a record.

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
2-9	INTEGER	Calendar Trading Date	CALDT	I8	I8
11-23	REAL	Total Return Value-Weighted Index	VWRETD	E13.6	F10.6
25-37	REAL	Index Level Associated with the Total Return on Value-Weighted Index	VWINDD	E13.6	F10.6
39-51	REAL	Return (Excluding Dividends) on Value-Weighted Index	VWRETX	E13.6	F10.6
53-65	REAL	Index Level Associated with the Return (Excluding Dividends) on Value-Weighted Index	VWINDX	E13.6	F10.6
67-79	REAL	Total Return Equal-Weighted Index	EWRETD	E13.6	F10.6
81-93	REAL	Index Level Associated with the Total Return on Equal-Weighted Index	EWINDD	E13.6	F10.6
95-107	REAL	Return (Excluding Dividends) on Equal-Weighted Index	EWRETX	E13.6	F10.6
109-121	REAL	Index Level Associated with the Return (Excluding Dividends) on Equal-Weighted Index	EWINDX	E13.6	F10.6
123-135	REAL	S&P 500 Composite Index Return/ NASDAQ Composite Return (in NASDAQ index files)	SPRTRN or NCRTRN	E13.6	F10.6
137-144	REAL	S&P 500 Composite Index Level or NASDAQ Composite Level (in NASDAQ index files)	SPINDX or NCINDX	E13.6	F10.6
146-158	REAL	Return on Decile 1	DECRET(1)	E13.6	F10.6
160-172	REAL	Index Level Associated with the Return on Decile 1	DECIND(1)	E13.6	F10.6
	REAL	Return on Deciles (2-9)	DECRET(n)	E13.6	F10.6
	REAL	Index Level Associated with the Return on Deciles (2-9)	DECIND(n)	E13.6	F10.6
398-410	REAL	Return on Decile 10	DECRET(10)	E13.6	F10.6
412-424	REAL	Index Level Associated with the Return on Decile 10	DECIND(10)	E13.6	F10.6
427-440	REAL	Total Value of Index	TOTVAL	E15.8	F14.2
442-446	INTEGER	Total Count of Index	TOTCNT	I5	I5
448-462	REAL	Market Value of Securities Used	USDVAL	E15.8	F14.2
464-468	INTEGER	Count of Securities Used	USDCNT	I5	I5

## CRSP CAP-BASED PORTFOLIOS FILE SPECIFICATIONS

This section shows the exact specifications of the Cap-Based Portfolios monthly results and rebalancing reports. The monthly results report contains a record for each decile or composite portfolio for each month, sorted by date, then portfolio. Records are all fixed-length 94 characters long for the YYYY format. Fields are delimited by spaces. The rebalancing report contains a record for each decile portfolio each quarter, sorted by date, then portfolio. Fields are delimited by pipe characters ( | ). All files are written in ASCII character, Excel Worksheets (5.0) and SAS with line feed record delimiters standard on Unix and readable in most PC applications.

## MONTHLY HISTORY RECORDS

The Monthly History Record table contains the format of each field. The character positions show where in the 94 character record each field is positioned. The data type shows whether the field contains character, real, or integer data.

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
1-8	INTEGER	Calendar Trading Date - YYYYMMDD format	CALDT	I8	I8
10-13	CHARACTER	Portfolio Sequence Number	PRTNAM	A4	A4
15-18	INTEGER	Portfolio Issue Count	PRCNT	I4	I4
20-30	REAL*8	Portfolio Weight	PRTWGT	F11.0	F11.0

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
32-41	REAL	Return on Portfolio	TOTRET	F10.6	F10.6
43-51	REAL	Index Level Associated with Total Return on Portfolio	TOTIND	F9.3	F9.3
53-62	REAL	Capital Appreciation on Portfolio	CAPRET	F10.6	F10.6
64-72	REAL	Index Level Associated with Capital Appreciation on Portfolio	CAPIND	F9.3	F9.3
74-83	REAL	Return on Income Portfolio	INCRET	F10.6	F10.6
85-93	REAL	Index Level Associated with Income Return on Portfolio	INCIND	F9.3	F9.3

## QUARTERLY REBALANCING RECORDS

The Quarterly Rebalancing Record table contains the format of each field. The character positions show where in the 102 character record in YYYY format each field is positioned. The data type shows whether the field contains character, real, or integer data.

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
1-6	INTEGER	Year and Month of Quarter	YYYYMM	I6	I6
8-9	INTEGER	Portfolio Number of Decile	PRTNO	I2	I2
11-15	INTEGER	Portfolio Company Count	PRTCCT	I5	I5
17-25	REAL	Capitalization of Smallest Company in Portfolio	MINCWT	F9.0	F9.0
27-58	CHARACTER	Portfolio Smallest Company Name	MINCNM	A32	A32
60-68	REAL	Capitalization of Largest Company in Portfolio	MAXCWT	F9.0	F9.0
70-101	CHARACTER	Portfolio Largest Company Name	MAXCNM	A32	A32

## CRSP INDEXES ON THE S&P 500

This section shows the exact specifications of the CRSP Index Files for the S&P 500® universe. The files contain a record for each date, and are sorted by date. Records are all fixed-length 132 characters long. Fields are delimited by spaces. These are the same format as used by CRSP stock file Calendar/Index files and can be used with CRSP stock file Calendar/Index access subroutines. All files are written in ASCII, Excel, and SAS with linefeed delimiters standard on Unix and readable in most PC applications.

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
2-9	INTEGER	Calendar Trading Date - YYYYMMDD format	CALDT	I8	I8
11-23	REAL	Total Return Value-Weighted Index	VWRETD	E13.6	F10.6
25-37	REAL	Return (Excluding Dividends) on Value-Weighted Index	VWRETX	E13.6	F10.6
39-51	REAL	Total Return Equal-Weighted Index	EWRETD	E13.6	F10.6
53-65	REAL	Return (Excluding Dividends) on Equal-Weighted Index	EWRETX	E13.6	F10.6
67-81	REAL	Total Value of Index	TOTVAL	E13.6	F14.2
83-87	INTEGER	Total Count of Index	TOTCNT	E13.6	I5
89-103	REAL	Market Value of Securities Used	USDVAL	E13.6	F14.2
105-109	INTEGER	Count of Securities Used	USDCNT	E13.6	I5
111-118	REAL	S&P 500 Composite Index Level	SPINDX	E13.6	F8.2
120-132	REAL	S&P 500 Composite Index Return	SPRTRN	E13.6	F10.6

## CRSP U.S. TREASURY AND INFLATION INDEXES (CTI)

This section shows the exact specifications of a formatted CTI Data File. A CTI File contains a record for each monthly trading date in that Data File, sorted by date. Records are all fixed-length 290 characters long in the YYY format. Fields are delimited by spaces. Floating point numbers are written using the FORTRAN E format specifier to ensure a constant number of significant digits. Data are provided in ASCII, Excel, and SAS output.

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
2-9	INTEGER	Calendar Trading Date - YYYYMMDD format	CALDT	I8	I8
11-23	REAL	Return on 30 Year Bonds	B30RET	E13.6	F10.6
25-37	REAL	Index Level Associated with the 30 Year Bond Returns	B30IND	E13.6	F10.6
39-51	REAL	Return on 20 Year Bonds	B20RET	E13.6	F10.6
53-65	REAL	Index Level Associated with the 20 Year Bond Returns	B20IND	E13.6	F10.6
67-79	REAL	Return on 10 Year Bonds	B10RET	E13.6	F10.6
81-93	REAL	Index Level Associated with the 10 Year Bond Returns	B10IND	E13.6	F10.6
95-107	REAL	Return on 7 Year Bonds	B7RET	E13.6	F10.6
109-121	REAL	Index Level Associated with the 7 Year Bond Returns	B7IND	E13.6	F10.6
123-135	REAL	Return on 5 Year Bonds	B5RET	E13.6	F10.6
137-149	REAL	Index Level Associated with the 5 Year Bond Returns	B5IND	E13.6	F10.6
151-163	REAL	Return on 2 Year Bonds	B2RET	E13.6	F10.6
165-177	REAL	Index Level Associated with the 2 Year Bond Returns	B2IND	E13.6	F10.6
179-191	REAL	Return on 1 Year Bonds	B1RET	E13.6	F10.6
193-205	REAL	Index Level Associated with the 1 Year Bond Returns	B1IND	E13.6	F10.6
207-219	REAL	Return on 90-Day Bills	T90RET	E13.6	F10.6
221-233	REAL	Index Level Associated with the 90 Day Bill Returns	T90IND	E13.6	F10.6
235-247	REAL	Return on 30-Day Bills	T30RET	E13.6	F10.6
249-261	REAL	Index Level Associated with the 30 Day Bill Returns	T30IND	E13.6	F10.6
263-275	REAL	Consumer Price Index Rate of Change	CPIRET	E13.6	F10.6
277-289	REAL	Index Level Associated with the Rate of Change in Consumer Price Index	CPIIND	E13.6	F10.1

The CTI Records table contains the format of each calendar and index field. The character positions show where in the 290 character record in YYYY format for each field is positioned. The FORTRAN format is the format that is written on the file. The alternative format indicates the size and type of data found in the field. The data type shows whether the field contains real or integer data.

## CRSP SELECT (FORMERLY ANDEX)

The following three tables show the file specifications for the bond series formerly created for An dex. Output is limited to ASCII format.

### 5-YEAR

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
2-9	INTEGER	Quote Date		I8	I8
11-25	CHARACTER	CRSPID		A15	A15
27-34	REAL	Days to Maturity		F8.3	F8.3
36-42	REAL	Annualized Yield-to-Maturity		F7.3	F7.3

### 20-YEAR

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
2-9	INTEGER	Quote Date		I8	I8
11-25	CHARACTER	CRSPID		A15	A15
27-35	REAL	Days to Maturity		F8.3	F8.3
37-48	REAL	Total Return		F9.3	F9.3

### 90-DAY

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
2-9	INTEGER	Quote Date		I8	I8
11-25	CHARACTER	CRSPID		A15	A15
27-32	REAL	Annualized Yield to Maturity		F6.3	F6.3
34-43	REAL	Bid		F10.3	F10.3
45-54	REAL	Ask		F10.3	F10.3
56-65	REAL	Bid-Ask Average		F10.3	F10.3
67-69	REAL	Days to Maturity		I3	I3

## APPENDIX: CRSP INDEX SERIES

### CRSP INDEX SERIES

The following table lists all CRSP Index Series by INDNO.

INDFAM	INDNO	KYINDNO	INDNAME
1100000	1000000	1000000	CRSP NYSE Value-Weighted Market Index
1100001	1000001	1000001	CRSP NYSE Equal-Weighted Market Index
1100012	1000002	1000002	CRSP NYSE Market Capitalization Decile 1
1100012	1000003	1000003	CRSP NYSE Market Capitalization Decile 2
1100012	1000004	1000004	CRSP NYSE Market Capitalization Decile 3
1100012	1000005	1000005	CRSP NYSE Market Capitalization Decile 4
1100012	1000006	1000006	CRSP NYSE Market Capitalization Decile 5
1100012	1000007	1000007	CRSP NYSE Market Capitalization Decile 6
1100012	1000008	1000008	CRSP NYSE Market Capitalization Decile 7
1100012	1000009	1000009	CRSP NYSE Market Capitalization Decile 8
1100012	1000010	1000010	CRSP NYSE Market Capitalization Decile 9
1100012	1000011	1000011	CRSP NYSE Market Capitalization Decile 10
1100020	1000020	1000020	CRSP NYSEMKT Value-Weighted Market Index
1100021	1000021	1000021	CRSP NYSEMKT Equal-Weighted Market Index
1100032	1000022	1000022	CRSP NYSEMKT Market Capitalization Decile 1
1100032	1000023	1000023	CRSP NYSEMKT Market Capitalization Decile 2
1100032	1000024	1000024	CRSP NYSEMKT Market Capitalization Decile 3
1100032	1000025	1000025	CRSP NYSEMKT Market Capitalization Decile 4
1100032	1000026	1000026	CRSP NYSEMKT Market Capitalization Decile 5
1100032	1000027	1000027	CRSP NYSEMKT Market Capitalization Decile 6
1100032	1000028	1000028	CRSP NYSEMKT Market Capitalization Decile 7
1100032	1000029	1000029	CRSP NYSEMKT Market Capitalization Decile 8
1100032	1000030	1000030	CRSP NYSEMKT Market Capitalization Decile 9
1100032	1000031	1000031	CRSP NYSEMKT Market Capitalization Decile 10
1100040	1000040	1000040	CRSP NYSE/NYSEMKT Value-Weighted Market Index
1100041	1000041	1000041	CRSP NYSE/NYSEMKT Equal-Weighted Market Index
1100052	1000042	1000042	CRSP NYSE/NYSEMKT Market Capitalization Decile 1
1100052	1000043	1000043	CRSP NYSE/NYSEMKT Market Capitalization Decile 2
1100052	1000044	1000044	CRSP NYSE/NYSEMKT Market Capitalization Decile 3
1100052	1000045	1000045	CRSP NYSE/NYSEMKT Market Capitalization Decile 4
1100052	1000046	1000046	CRSP NYSE/NYSEMKT Market Capitalization Decile 5
1100052	1000047	1000047	CRSP NYSE/NYSEMKT Market Capitalization Decile 6
1100052	1000048	1000048	CRSP NYSE/NYSEMKT Market Capitalization Decile 7
1100052	1000049	1000049	CRSP NYSE/NYSEMKT Market Capitalization Decile 8
1100052	1000050	1000050	CRSP NYSE/NYSEMKT Market Capitalization Decile 9
1100052	1000051	1000051	CRSP NYSE/NYSEMKT Market Capitalization Decile 10
1100053	1000053	1000053	CRSP NYSE/NYSEMKT Trade-Only Value-Weighted Market Index

INDFAM	INDNO	KYINDNO	INDNAME
1100060	1000060	1000060	CRSP Nasdaq Value-Weighted Market Index
1100061	1000061	1000061	CRSP Nasdaq Equal-Weighted Market Index
1100072	1000062	1000062	CRSP Nasdaq Market Capitalization Decile 1
1100072	1000063	1000063	CRSP Nasdaq Market Capitalization Decile 2
1100072	1000064	1000064	CRSP Nasdaq Market Capitalization Decile 3
1100072	1000065	1000065	CRSP Nasdaq Market Capitalization Decile 4
1100072	1000066	1000066	CRSP Nasdaq Market Capitalization Decile 5
1100072	1000067	1000067	CRSP Nasdaq Market Capitalization Decile 6
1100072	1000068	1000068	CRSP Nasdaq Market Capitalization Decile 7
1100072	1000069	1000069	CRSP Nasdaq Market Capitalization Decile 8
1100072	1000070	1000070	CRSP Nasdaq Market Capitalization Decile 9
1100072	1000071	1000071	CRSP Nasdaq Market Capitalization Decile 10
1100080	1000080	1000080	CRSP NYSE/NYSEMKT/Nasdaq Value-Weighted Market Index
1100081	1000081	1000081	CRSP NYSE/NYSEMKT/Nasdaq Equal-Weighted Market Index
1100092	1000082	1000082	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 1
1100092	1000083	1000083	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 2
1100092	1000084	1000084	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 3
1100092	1000085	1000085	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 4
1100092	1000086	1000086	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 5
1100092	1000087	1000087	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 6
1100092	1000088	1000088	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 7
1100092	1000089	1000089	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 8
1100092	1000090	1000090	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 9
1100092	1000091	1000091	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 10
1100112	1000102	1000102	CRSP NYSE/NYSEMKT Beta Decile 1
1100112	1000103	1000103	CRSP NYSE/NYSEMKT Beta Decile 2
1100112	1000104	1000104	CRSP NYSE/NYSEMKT Beta Decile 3
1100112	1000105	1000105	CRSP NYSE/NYSEMKT Beta Decile 4
1100112	1000106	1000106	CRSP NYSE/NYSEMKT Beta Decile 5
1100112	1000107	1000107	CRSP NYSE/NYSEMKT Beta Decile 6
1100112	1000108	1000108	CRSP NYSE/NYSEMKT Beta Decile 7
1100112	1000109	1000109	CRSP NYSE/NYSEMKT Beta Decile 8
1100112	1000110	1000110	CRSP NYSE/NYSEMKT Beta Decile 9
1100112	1000111	1000111	CRSP NYSE/NYSEMKT Beta Decile 10
1100132	1000122	1000122	CRSP NYSE/NYSEMKT Standard Deviation Decile 1
1100132	1000123	1000123	CRSP NYSE/NYSEMKT Standard Deviation Decile 2
1100132	1000124	1000124	CRSP NYSE/NYSEMKT Standard Deviation Decile 3
1100132	1000125	1000125	CRSP NYSE/NYSEMKT Standard Deviation Decile 4
1100132	1000126	1000126	CRSP NYSE/NYSEMKT Standard Deviation Decile 5
1100132	1000127	1000127	CRSP NYSE/NYSEMKT Standard Deviation Decile 6
1100132	1000128	1000128	CRSP NYSE/NYSEMKT Standard Deviation Decile 7
1100132	1000129	1000129	CRSP NYSE/NYSEMKT Standard Deviation Decile 8
1100132	1000130	1000130	CRSP NYSE/NYSEMKT Standard Deviation Decile 9
1100132	1000131	1000131	CRSP NYSE/NYSEMKT Standard Deviation Decile 10
1100152	1000142	1000142	CRSP Nasdaq Beta Decile 1
1100152	1000143	1000143	CRSP Nasdaq Beta Decile 2

INDFAM	INDNO	KYINDNO	INDNAME
1100152	1000144	1000144	CRSP Nasdaq Beta Decile 3
1100152	1000145	1000145	CRSP Nasdaq Beta Decile 4
1100152	1000146	1000146	CRSP Nasdaq Beta Decile 5
1100152	1000147	1000147	CRSP Nasdaq Beta Decile 6
1100152	1000148	1000148	CRSP Nasdaq Beta Decile 7
1100152	1000149	1000149	CRSP Nasdaq Beta Decile 8
1100152	1000150	1000150	CRSP Nasdaq Beta Decile 9
1100152	1000151	1000151	CRSP Nasdaq Beta Decile 10
1100172	1000162	1000162	CRSP Nasdaq Standard Deviation Decile 1
1100172	1000163	1000163	CRSP Nasdaq Standard Deviation Decile 2
1100172	1000164	1000164	CRSP Nasdaq Standard Deviation Decile 3
1100172	1000165	1000165	CRSP Nasdaq Standard Deviation Decile 4
1100172	1000166	1000166	CRSP Nasdaq Standard Deviation Decile 5
1100172	1000167	1000167	CRSP Nasdaq Standard Deviation Decile 6
1100172	1000168	1000168	CRSP Nasdaq Standard Deviation Decile 7
1100172	1000169	1000169	CRSP Nasdaq Standard Deviation Decile 8
1100172	1000170	1000170	CRSP Nasdaq Standard Deviation Decile 9
1100172	1000171	1000171	CRSP Nasdaq Standard Deviation Decile 10
1100180	1000180	1000180	CRSP Arca Value-Weighted Market Index
1100181	1000181	1000181	CRSP Arca Equal-Weighted Market Index
1100200	1000200	1000200	CRSP NYSE/NYSEMKT/Nasdaq/Arca Value-Weighted Market Index
1100201	1000201	1000201	CRSP NYSE/NYSEMKT/Nasdaq/Arca Equal-Weighted Market Index
1100300	1000300	1000300	CRSP NYSE Cap-Based Portfolio 1
1100300	1000301	1000301	CRSP NYSE Cap-Based Portfolio 2
1100300	1000302	1000302	CRSP NYSE Cap-Based Portfolio 3
1100300	1000303	1000303	CRSP NYSE Cap-Based Portfolio 4
1100300	1000304	1000304	CRSP NYSE Cap-Based Portfolio 5
1100300	1000305	1000305	CRSP NYSE Cap-Based Portfolio 6
1100300	1000306	1000306	CRSP NYSE Cap-Based Portfolio 7
1100300	1000307	1000307	CRSP NYSE Cap-Based Portfolio 8
1100300	1000308	1000308	CRSP NYSE Cap-Based Portfolio 9
1100300	1000309	1000309	CRSP NYSE Cap-Based Portfolio 10
1100310	1000310	1000310	CRSP NYSE Cap-Based Portfolio 1-2
1100310	1000311	1000311	CRSP NYSE Cap-Based Portfolio 3-5
1100310	1000312	1000312	CRSP NYSE Cap-Based Portfolio 6-8
1100310	1000313	1000313	CRSP NYSE Cap-Based Portfolio 9-10
1100314	1000314	1000314	CRSP NYSE Cap-Based Portfolio 1-5
1100314	1000315	1000315	CRSP NYSE Cap-Based Portfolio 6-10
1100316	1000316	1000316	CRSP NYSE Cap-Based Portfolio Market
1100320	1000320	1000320	CRSP NYSE/NYSEMKT Cap-Based Portfolio 1
1100320	1000321	1000321	CRSP NYSE/NYSEMKT Cap-Based Portfolio 2
1100320	1000322	1000322	CRSP NYSE/NYSEMKT Cap-Based Portfolio 3
1100320	1000323	1000323	CRSP NYSE/NYSEMKT Cap-Based Portfolio 4
1100320	1000324	1000324	CRSP NYSE/NYSEMKT Cap-Based Portfolio 5
1100320	1000325	1000325	CRSP NYSE/NYSEMKT Cap-Based Portfolio 6
1100320	1000326	1000326	CRSP NYSE/NYSEMKT Cap-Based Portfolio 7



INDFAM	INDNO	KYINDNO	INDNAME
1100320	1000327	1000327	CRSP NYSE/NYSEMKT Cap-Based Portfolio 8
1100320	1000328	1000328	CRSP NYSE/NYSEMKT Cap-Based Portfolio 9
1100320	1000329	1000329	CRSP NYSE/NYSEMKT Cap-Based Portfolio 10
1100330	1000330	1000330	CRSP NYSE/NYSEMKT Cap-Based Portfolio 1-2
1100330	1000331	1000331	CRSP NYSE/NYSEMKT Cap-Based Portfolio 3-5
1100330	1000332	1000332	CRSP NYSE/NYSEMKT Cap-Based Portfolio 6-8
1100330	1000333	1000333	CRSP NYSE/NYSEMKT Cap-Based Portfolio 9-10
1100334	1000334	1000334	CRSP NYSE/NYSEMKT Cap-Based Portfolio 1-5
1100334	1000335	1000335	CRSP NYSE/NYSEMKT Cap-Based Portfolio 6-10
1100336	1000336	1000336	CRSP NYSE/NYSEMKT Cap-Based Portfolio Market
1100340	1000340	1000340	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 1
1100340	1000341	1000341	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 2
1100340	1000342	1000342	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 3
1100340	1000343	1000343	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 4
1100340	1000344	1000344	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 5
1100340	1000345	1000345	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 6
1100340	1000346	1000346	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 7
1100340	1000347	1000347	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 8
1100340	1000348	1000348	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 9
1100340	1000349	1000349	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 10
1100350	1000350	1000350	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 1-2
1100350	1000351	1000351	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 3-5
1100350	1000352	1000352	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 6-8
1100350	1000353	1000353	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 9-10
1100354	1000354	1000354	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 1-5
1100354	1000355	1000355	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio 6-10
1100356	1000356	1000356	CRSP NYSE/NYSEMKT/Nasdaq Cap-Based Portfolio Market
1100500	1000500	1000500	CRSP Value-Weighted Index of the S&P 500 Universe
1100501	1000501	1000501	CRSP Equal-Weighted Index of the S&P 500 Universe
1100502	1000502	1000502	S&P 500 Composite
1100503	1000503	1000503	Nasdaq Composite
1100510	1000510	1000510	CRSP Value-Weighted Portfolios of the S&P 500 Universe
1100511	1000511	1000511	CRSP Equal-Weighted Portfolios of the S&P 500 Universe
1100700	1000700	1000700	CRSP 30-Year Bond Returns
1100701	1000701	1000701	CRSP 20-Year Bond Returns
1100702	1000702	1000702	CRSP 10-Year Bond Returns
1100703	1000703	1000703	CRSP 7-Year Bond Returns
1100704	1000704	1000704	CRSP 5-Year Bond Returns
1100705	1000705	1000705	CRSP 2-Year Bond Returns
1100706	1000706	1000706	CRSP 1-Year Bond Returns
1100707	1000707	1000707	CRSP 90-Day Bill Returns
1100708	1000708	1000708	CRSP 30-Day Bill Returns
1100800	1000709	1000709	Consumer Price Index
1101330		1001330	CRSP US Total Market Index

## CRSP INDEX GROUPS

The following table lists all CRSP Index Groups by INDNO.

Index Group	INDNO	Daily	Monthly	Product Availability
CRSP NYSE Market Capitalization Deciles	1000012	Yes	Yes	IX
CRSP NYSE MKT Market Capitalization Deciles	1000032	Yes	Yes	IX
CRSP NYSE/NYSE MKT Market Capitalization Deciles	1000052	Yes	Yes	IX
CRSP NASDAQ Market Capitalization Deciles	1000072	Yes	Yes	IX
CRSP NYSE/NYSE MKT/NASDAQ Value-Weighted Market Index	1000080	Yes	Yes	STK, IX
CRSP NYSE/NYSE MKT/NASDAQ Market Capitalization Deciles	1000092	Yes	Yes	IX
CRSP NYSE/NYSE MKT Beta Deciles	1000112	Yes	-	IX
CRSP NYSE/NYSE MKT Standard Deviation Deciles	1000132	Yes	-	IX
CRSP NASDAQ Beta Deciles	1000152	Yes	-	IX
CRSP NASDAQ Standard Deviation Deciles	1000172	Yes	-	IX
CRSP NYSE Cap-Based Portfolios	1000317	-	Yes	IX
CRSP NYSE/NYSE MKT Cap-Based Portfolios	1000337	-	Yes	IX
CRSP NYSE/NYSE MKT/NASDAQ National Market Cap-Based Portfolios	1000357	-	Yes	IX

## CRSP PORTFOLIO INDEXES

Portfolio Type Description	Rebalancing Calendar	INDNO	Daily Portfolio Type	Monthly Portfolio Type	Product Availability
NYSE/NYSE MKT/NASDAQ Capitalization Deciles	Annual	1000092	1	1	DA, MA, IX
NYSE/NYSE MKT Capitalization Deciles	Annual	1000052	2	2	IX
NASDAQ Capitalization Deciles	Annual	1000072	3	3	IX
NYSE Capitalization Deciles	Annual	1000012	4	4	IX
NYSE MKT Capitalization Deciles	Annual	1000032	5	5	IX
NYSE/NYSE MKT Beta Deciles	Annual	1000112	6	-	IX
NYSE/NYSE MKT Standard Deviation Deciles	Annual	1000132	7	-	IX
NASDAQ Beta Deciles	Annual	1000152	8	-	IX
NASDAQ Standard Deviation Deciles	Annual	1000172	9	-	IX
Cap-Based NYSE/NYSE MKT/NASDAQ National Market Portfolios	Quarterly	1000357	-	6	IX
Cap-Based NYSE Portfolios	Quarterly	1000317	-	7	IX
Cap-Based NYSE/NYSE MKT Portfolios	Quarterly	1000337	-	8	IX