

CHICAGO BOOTH 

CRSP[®]

Center for Research in Security Prices

CRSP SAMPLE DATA & SOFTWARE GUIDE

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CRSP SAMPLE DATA AND SOFTWARE GUIDE

Getting Started

Thank you for your interest in CRSP data products. These comprehensive snapshots of CRSP data are for promotional purposes only. Data items are intended to be previewed internally and used for purposes of evaluating as a potential resource.

Sample SAS and ASCII files are available for the following products:

- CRSP Stock & Index Databases
- CRSP US Treasuries Database
- CRSP US Survivor-Bias-Free Mutual Fund Database
- CRSP REIT Database

Contact subscriptions@crsp.chicagobooth.edu or call CRSP Subscriptions at 312-263-6400, Option 1 to request samples.

Note: CRSP Compustat Merged Database samples are currently not available, however, a request to set up web demos can be made to Client Services for this and other products. For Client Services, call CRSP Subscriptions at 312-263-6400, Option 2.

Quick Tour

The following sample data products are available with date range and relevant universes.

Data Product	Universe	Date Availability
1925 US Stock with Indexes	25 securities, index subset	Securities: full history through December 2017; Indexes: one year - 2017
Daily & Monthly CRSP US Treasury Data	433 issues 88 aggregate issues	Daily: six months ending December 2017; Monthly: one year ending December 2017
CRSP Survivor-Bias-Free US Mutual Fund Database	50 funds	Full history through December 2017
Daily & Monthly CRSP/Ziman Real Estate Data Series	10 securities, 6 indexes	Full history through December 2017

Universes Used for Sample Databases

SAMPLE STOCK UNIVERSE

The stock universe used for the CRSP Stock and Index databases is made up of 25 issues – 25 unique PERMNOs and 25 unique GVKEYs.

HCOMNAM	KYPERMNO	CUSIP	GVKEY	IID	TICKER (LATEST CRSP)
ALLSTATE CORP	79323	02000210	28349	01	ALL
CONEXANT SYSTEMS INC	86496	20714230	116526	01	CNXT
DEAN WITTER DISCOVER & CO	78946	24240V10	27867	01	DWD
DEVON ENERGY CORP	75390	25179910	14934	01	DVN
DEVON ENERGY CORP NEW	87137	25179M10	14934	01	DVN
DIRECTV	89954	25490A30	12206	01	DTV
ELECTRONIC DATA SYS CORP	52070	28565910	5074	02	EDS
ELECTRONIC DATA SYS CORP NEW	83596	28566110	5074	01	EDS

HCOMNAM	KYPERMNO	CUSIP	GVKEY	IID	TICKER (LATEST CRSP)
GENERAL MOTORS CORP	12079	37044210	5073	01/01C	GM
GENERAL MOTORS CORP	66931	37044240	5074	01	GME
GENERAL MOTORS CORP	68451	37044283	12206	01	GMH
INTERNATIONAL BUSINESS MACHS COR	12490	45920010	6066	01	IBM
IVAX CORP	75228	46582310	14446	01	IVX
KEYSPAN CORP	24360	49337W10	6799	01	KSE
KEYSPAN ENERGY CORP	10823	49337510	2424	01	KSE
MARATHON OIL CORP	15069	56584910	7017	01	MRO
MERITOR INC	85349	59001K10	65399	01	MTOR
MICROSOFT CORP	10107	59491810	12141	01	MSFT
NABISCO GROUP HOLDING CORP	76597	62952P10	9113	01	NGH
NABISCO HOLDINGS CORP	81191	62952610	31427	01	NA
R J R NABISCO INC	14218	74960L10	28701	01	RJR
RALSTON CONTINENTAL BAKING GROUP	79348	75126210	8935	01	CBG
RALSTON PURINA CO	28353	75127730	28454	01	RAL
ROCKWELL AUTOMATION INC	84381	77390310	9203	01	ROK
ROCKWELL INTERNATIONAL CORP	18948	77434710	9203	01	ROK
SEARS ROEBUCK & CO	14322	81238710	9563	01	S

SAMPLE INDEXES INCLUDED IN THE CRSP US STOCK AND INDEX DATABASES

KYINDNO	INDNAME
1000080	CRSP NYSE/NYSEMKT/Nasdaq Value-Weighted Market Index
1000081	CRSP NYSE/NYSEMKT/Nasdaq Equal-Weighted Market Index
1000082	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 1
1000083	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 2
1000084	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 3
1000085	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 4
1000086	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 5
1000087	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 6
1000088	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 7
1000089	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 8
1000090	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 9
1000091	CRSP NYSE/NYSEMKT/Nasdaq Market Capitalization Decile 10
1000502	S&P 500 Composite
1000503	Nasdaq Composite
1101330	CRSP Total Market Index

TREASNOX FOR USE WITH TRS200912

TREASNOX	Name
RISKFREE	
2000001	CRSP Risk Free Rates - 1-Month (Nominal)
2000002	CRSP Risk Free Rates - 3-Month (Nominal)
Fixed Term	
2000003	CRSP Fixed Term Index - 1-Year (Nominal)
2000004	CRSP Fixed Term Index - 2-Year (Nominal)
2000005	CRSP Fixed Term Index - 5-Year (Nominal)
2000006	CRSP Fixed Term Index - 7-Year (Nominal)
2000007	CRSP Fixed Term Index - 10-Year (Nominal)
2000008	CRSP Fixed Term Index - 20-Year (Nominal)
2000009	CRSP Fixed Term Index - 30-Year (Nominal)
Fama Term Structure	
2000010	Fama T-Bill 12-Month Term Structure - 1 Month
2000011	Fama T-Bill 12-Month Term Structure - 2 Month
2000012	Fama T-Bill 12-Month Term Structure - 3 Month
2000013	Fama T-Bill 12-Month Term Structure - 4 Month
2000014	Fama T-Bill 12-Month Term Structure - 5 Month
2000015	Fama T-Bill 12-Month Term Structure - 6 Month
2000016	Fama T-Bill 12-Month Term Structure - 7 Month
2000017	Fama T-Bill 12-Month Term Structure - 8 Month
2000018	Fama T-Bill 12-Month Term Structure - 9 Month
2000019	Fama T-Bill 12-Month Term Structure - 10 Month
2000020	Fama T-Bill 12-Month Term Structure - 11 Month
2000021	Fama T-Bill 12-Month Term Structure - 12 Month
2000022	Fama T-Bill 6-Month Term Structure - 1 Month
2000023	Fama T-Bill 6-Month Term Structure - 2 Month
2000024	Fama T-Bill 6-Month Term Structure - 3 Month

TREASNOX	Name
2000025	Fama T-Bill 6-Month Term Structure - 4 Month
2000026	Fama T-Bill 6-Month Term Structure - 5 Month
2000027	Fama T-Bill 6-Month Term Structure - 6 Month
Fama Bond Portfolio Return	
2000028	Fama Maturity Portfolios - <= 6 Month
2000029	Fama Maturity Portfolios - > 6 and <= 12 Month
2000030	Fama Maturity Portfolios - > 12 and <= 18 Month
2000031	Fama Maturity Portfolios - > 18 and <= 24 Month
2000032	Fama Maturity Portfolios - > 24 and <= 30 Month
2000033	Fama Maturity Portfolios - > 30 and <= 36 Month
2000034	Fama Maturity Portfolios - > 36 and <= 42 Month
2000035	Fama Maturity Portfolios - > 42 and <= 48 Month
2000036	Fama Maturity Portfolios - > 48 and <= 54 Month
2000037	Fama Maturity Portfolios - > 54 and <= 60 Month
2000038	Fama Maturity Portfolios - > 60 and <= 120 Month
2000039	Fama Maturity Portfolios - > 120 Month
2000040	Fama Maturity Portfolios - <= 12 Month
2000041	Fama Maturity Portfolios - > 12 and <= 24 Month
2000042	Fama Maturity Portfolios - > 24 and <= 36 Month
2000043	Fama Maturity Portfolios - > 36 and <= 48 Month
2000044	Fama Maturity Portfolios - > 48 and <= 60 Month
2000045	Reserved
2000046	Reserved
Fama-Bliss Discount Bonds	
2000047	Fama Bliss Discount Bonds - 1-Year (Nominal)

TREASNOX	Name
2000048	Fama Bliss Discount Bonds - 2-Year (Nominal)
2000049	Fama Bliss Discount Bonds - 3-Year (Nominal)
2000050	Fama Bliss Discount Bonds - 4-Year (Nominal)
2000051	Fama Bliss Discount Bonds - 5-Year (Nominal)
Rates	
2000052	One-month Certificate of Deposit CD1M
2000053	Three-month Certificate of Deposit CD3M
2000054	Six-month Certificate of Deposit CD6M
2000058	Federal Funds Effective(FFEFRT)
2000059	Federal Funds Minimum Trading Range(FFMINR)
2000060	Federal Funds Maximum Trading Range(FFMAXR)
Riskfree 2	
2000061	CRSP Risk Free - 4 week (Nominal)
2000062	CRSP Risk Free - 13 week (Nominal)
2000063	CRSP Risk Free - 26 week (Nominal)
26-week daily/monthly Term Structure	
2000064	Fama T-Bill 26-Week Term Structure - 1 Week
2000065	Fama T-Bill 26-Week Term Structure - 2 Week
2000066	Fama T-Bill 26-Week Term Structure - 3 Week
2000067	Fama T-Bill 26-Week Term Structure - 4 Week
2000068	Fama T-Bill 26-Week Term Structure - 5 Week
2000069	Fama T-Bill 26-Week Term Structure - 6 Week
2000070	Fama T-Bill 26-Week Term Structure - 7 Week
2000071	Fama T-Bill 26-Week Term Structure - 8 Week
2000072	Fama T-Bill 26-Week Term Structure - 9 Week
2000073	Fama T-Bill 26-Week Term Structure - 10 Week

TREASNOX	Name
2000074	Fama T-Bill 26-Week Term Structure - 11 Week
2000075	Fama T-Bill 26-Week Term Structure - 12 Week
2000076	Fama T-Bill 26-Week Term Structure - 13 Week
2000077	Fama T-Bill 26-Week Term Structure - 14 Week
2000078	Fama T-Bill 26-Week Term Structure - 15 Week
2000079	Fama T-Bill 26-Week Term Structure - 16 Week
2000080	Fama T-Bill 26-Week Term Structure - 17 Week
2000081	Fama T-Bill 26-Week Term Structure - 18 Week
2000082	Fama T-Bill 26-Week Term Structure - 19 Week
2000083	Fama T-Bill 26-Week Term Structure - 20 Week
2000084	Fama T-Bill 26-Week Term Structure - 21 Week
2000085	Fama T-Bill 26-Week Term Structure - 22 Week
2000086	Fama T-Bill 26-Week Term Structure - 23 Week
2000087	Fama T-Bill 26-Week Term Structure - 24 Week
2000088	Fama T-Bill 26-Week Term Structure - 25 Week
2000089	Fama T-Bill 26-Week Term Structure - 26 Week

Contact Information

For more information and support, please contact CRSP at 312-263-6400 or:

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