

SAS & ASCII FILES

CRSP US 1925-E Stock & Indexes Databases

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SAS & ASCII FILES: CRSP US 1925-E STOCK & INDEXES

FLAT FILE TABLE LAYOUTS

Five sets of flat files are built from the CRSP Stock and Index databases. A number of our subscribers have long requested alternate formats of our databases in order to automate or streamline their processes and easily ingest CRSP data into them. These flat files are intended for these purposes.

- SIZ - 1925 US Stock and Indexes
- SAZ - 1925 US Stock
- SXZ - 1962 US Stock and Indexes
- S6Z - 1962 US Stock
- SFZ - 1925 US Indexes

STOCK FILES	SAS	ASCII
Delist – Daily Return Information	sfz_del.sas7bdat	sfz_del.dat
Delist – Monthly Return Information	sfz_mdel.sas7bdat	sfz_mdel.dat
Distributions	sfz_dis.sas7bdat	sfz_dis.dat
Index Membership *	sfz_mbr.sas7bdat	sfz_mbr.dat
Name History	sfz_nam.sas7bdat	sfz_nam.dat
NASDAQ History	sfz_ndi.sas7bdat	sfz_ndi.dat
Portfolio Membership - Daily *	sfz_portd.sas7bdat	sfz_portd.dat
Portfolio Membership - Monthly *	sfz_portm.sas7bdat	sfz_portm.dat
Security Header Information	sfz_hdr.sas7bdat	sfz_hdr.dat
Shares History	sfz_shr.sas7bdat	sfz_shr.dat
Time Series – Daily Primary	sfz_dp_dly.sas7bdat	sfz_dp_dly.dat
Time Series – Daily Secondary	sfz_ds_dly.sas7bdat	sfz_ds_dly.dat
Time Series - Monthly	sfz_mth.sas7bdat	sfz_mth.dat

INDEX FILES	SAS	ASCII
Index Header	sfz_indhdr.sas7bdat	sfz_indhdr.dat
Rebalance *	sfz_rb.sas7bdat	sfz_rb.dat
Time Series – Daily Index	sfz_dind.sas7bdat	sfz_dind.dat
Time Series – Monthly Index	sfz_mind.sas7bdat	sfz_mind.dat

* Available in 1925 and 1962 US Stock & Indexes, and 1925 US Indexes, but are NOT available in 1925 and 1962 US Stock.

OVERVIEW

Comparisons between the legacy CRSPAccess Stock and Index databases and the CRSP flat files will reveal differences, outlined here:

DERIVED DATA

The flat files provide all of the underlying data that can be used to generate derived data items, but do not include the derived items themselves. Examples of derived data that TSQuery and ts_print can generate that are not found in the flat include excess and cumulative returns, last non-missing, recent, previous period versions of time series data items.

DOUBLE PRECISION

CRSPAccess stored most items, including commonly used Price (PRC), Ask or High Price (ASKHI), and Bid or Low Price (BIDLO), as 4-byte floating point numbers. The SAS format defaults to storing those items as 8-byte (double precision) floating point numbers. For the majority of historical values, this does not result in any difference. However, the conversion to SAS's double precision, makes more apparent a known issue of phantom precision related to decimal pricing. For example, IBM's price on 11/27/2015 of \$138.46 will, if displayed with five decimal places, show \$138.46001. The ASCII version, by outputting only seven significant digits in scientific notation, will have just 1.384600E+02, and no phantom precision.

CRSP is re-engineering our back office to correct the phantom precision and increase the real precision throughout the Stock and Indexes flat files in the coming year.

9-CHARACTER CUSIP

Subscribers have long-requested the addition of 9-character cusips to our databases. The flat files include them in the name- and header history files.

CRSP TOTAL MARKET

The investable CRSP Total Market Index is included in the index files associated with the stock and index database. Daily price-only and total returns, levels, and counts are included.

VOLUMES DIFFERENCES

The introduction of double precision allows for the monthly volumes to be stored in same unit (1 share) as daily volumes rather than as a unit of 100 shares. So monthly volumes in the flat files are now stored as one hundred times the value in legacy CRSPAccess. The change also allowed for four missing daily volumes for Citigroup in 2009 and 2010 to be replaced with actual values that were in excess of two billion, and for those monthly volumes to be recalculated.

KYPERMNO	CALDT	NEW VOL	MCALDT	NEW MVOL
70519	08/05/2009	2,674,463,281	08/31/2009	22,798,732,177
70519	12/17/2009	3,772,638,437	12/31/2009	15,021,795,593
70519	12/18/2009	2,813,697,156		
70519	12/07/2010	3,267,829,406	08/31/2009	13,427,190,606

MISSING VALUES

In CRSPAccess, missing values were indicated by the use of defined non-null values (e.g -99 for returns and 0 for prices). In the flat files, missing values are now represented by null values.

In the SAS files, CRSP uses the default SAS missing value, displayed as a “.”

In the coming year, CRSP will be further examining all missing value conventions.

STOCK DATA FILE LAYOUTS

In the following tables, “*” designates items on which to key.

DELIST – DAILY RETURN INFORMATION

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	DLSTDT	Delist Date	%8d
	DLSTCD	Delist Code	%3d
	NWPERM	New PERMNO	%8d
	NWCOMP	New PERMCO	%8d
	NEXTDT	Date of Next Available Information	%8d
	DLPRC	Delisting Price	%14.6e
	DLPDT	Delisting Payment Date	%8d
	DLAMT	Delisting Amount	%14.6e
	DLRET	Delisting Return	%14.6e
	DLRETX	Delisting Return without Dividends	%14.6e

DELIST – MONTHLY RETURN INFORMATION

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	MDLSTDT	Delist Date	%8d
	MDLSTCD	Delist Code	%3d
	MNWPERM	New PERMNO	%8d
	MNWCOMP	New PERMCO	%8d
	MNEXTDT	Date of Next Available Information	%8d
	MDLPRC	Delisting Price	%14.6e
	MDLPDT	Delisting Payment Date	%8d
	MDLAMT	Delisting Amount	%14.6e
	MDLRET	Delisting Return	%14.6e
	MDLRETX	Delisting Return without Dividends	%14.6e

DISTRIBUTIONS

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	DISTCD	Distribution Code	%4d
	DIVAMT	Dividend Amount	%14.6e
	FACPR	Factor to Adjust Price	%14.6e
	FACSHR	Factor to Adjust Shares	%14.6e
	DCLRDT	Declaration Date	%8d
*	EXDT	Ex-Distribution Date	%8d
	RCRDDT	Record Date	%8d
	PAYDT	Payment Date	%8d
*	ACPERM	Acquiring PERMNO	%6d
	ACCOMP	Acquiring PERMCO	%6d

INDEX MEMBERSHIP

Available in 1925 and 1962 US Stock & Indexes, and 1925 US Indexes, but are NOT available in 1925 and 1962 US Stock.

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO		%6d
*	KEYSET		%8d
*	MBRDT	Member Begin Date	%8d
	MBREDDT	Member End Date	%8d
	MBRFLAG	Member Flag	%6d

NAME HISTORY

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	NAMEDT	Name History Begin Date	%8d
	NAMEENDDT	Name History End Date	%8d
	NCUSIP	CUSIP	%-15s
	NCUSIP9	CUSIP9	%9s
	TICKER	Ticker	%-7s
	COMNAM	Company Name	%-35s
	SHRCLS	Share Class	%-3s
	SHRCD	Share Code	%2d
	EXCHCD	Exchange Code	%2d
	SICCD	SIC Code	%4d
	TSYMBOL	Trading Symbol	%-11s
	SNAICS	NAICS Code	%-7s
	PRIMEXCH	Primary Exchange	%c
	TRDSTAT	Trading Status	%c
	SECSTAT	Security Status	%c

NASDAQ HISTORY

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	TRTSDT	NASDAQ Traits Begin Date	%8d
	TRTSENDDT	NASDAQ Traits End Date *	%8d
	NSDINX	NASDAQ Index Code	%2d
	NMSIND	NASDAQ Market Indicator	%2d
	MMCNT	NASDAQ Market Makers	%4d
	TRTSCD	NASDAQ Status Code	%2d

*For TRTSENDDT, the last row of each active security, the SAS value is 12/31/2099 and the ASCII value is 99999999.

PORTFOLIO MEMBERSHIP - DAILY

Available in 1925 and 1962 US Stock & Indexes, and 1925 US Indexes, but are NOT available in 1925 and 1962 US Stock.

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	KEYSET	Index Family†	%8d
*	ANNUAL	Year	%8d
	PPORTNUM	Portfolio Decile Number	%4d
	PINDNO	Index INDNO for Daily Family	%7d
	PSTAT	Portfolio Statistic for Daily Family	%21.13le
	PPFLG	Member Flag for Daily Family	%4d

PORTFOLIO MEMBERSHIP - MONTHLY

Available in 1925 and 1962 US Stock & Indexes, and 1925 US Indexes, but are NOT available in 1925 and 1962 US Stock.

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	KEYSET	Index Family †	%8d
*	ANNUAL	Year	%8d
	MPPORTNUM	Portfolio Decile Number	%4d
	MPINDNO	Index INDNO for Monthly Family	%7d
	MPSTAT	Portfolio Statistic for Monthly Family	%21.13le
	MPPFLG	Member Flag for Monthly Family	%4d

SECURITY HEADER INFORMATION

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
	CUSIP	CUSIP	%8s
	CUSIP9	CUSIP9	%9s
	HTICK	Ticker Symbol	%-8s
	PERMCO	PERMCO	%216d
	COMPNO	NASDAQ Company Number	%8d
	ISSUNO	NASDAQ Issue Identifier	%8d
	HEXCD	Exchange Code	%2d
	HSICCD	SIC Code	%4d
	BEGDT	Stock Data Begin Date	%8d
	ENDDT	Stock Data End Date	%8d
	HDLSTCD	Delist Code	%3d
	HCOMNAM	Company Name	%-36s
	HTSYMBOL	Trading Symbol	%-12s
	HSNAICS	NAICS Code	%-7s
	HSHRCD	Share Code	%2d
	HPRIMEXCH	Primary Exchange	%c
	HTRDSTAT	Trading Status	%c
	HSECSTAT	Security Status	%c

SHARES HISTORY

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	SHRSDT	Shares Out Observation Date	%8d
	SHRSENDDT	Shares Out Observation End Date	%8d
	SHROUT	Shares Outstanding	%10d
	SHRFLG	Shares Out Observation Flag	%4d

TIME SERIES – DAILY PRIMARY

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	CALDT	Date	%8d
	PRC	Price or Bid/Ask Average	%21.13le
	RET	Total Return	%21.13le
	RETX	Return without Dividends	%21.13le
	TCAP	Capitalization, End of Period	%21.13le
	VOL	Volume	%21.13le

TIME SERIES – DAILY SECONDARY

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	CALDT	Date	%8d
	BIDLO	Bid or Low Price	%21.13le
	ASKHI	Ask or High Price	%21.13le
	BID	Bid	%21.13le
	ASK	Ask	%21.13le
	NUMTRD	NASDAQ Number of Trades	%9d
	OPENPRC	Open Price	%21.13le

TIME SERIES - MONTHLY

	COLUMN NAME	DESCRIPTION	.DAT FILE FORMAT
*	KYPERMNO	PERMNO	%6d
*	MCALDT	Date	%8d
	MPRC	Price or Bid/Ask Average	%21.13le
	MRET	Total Return	%21.13le
	MRETX	Return without Dividends	%21.13le
	MTCAP	Capitalization, End of Period	%21.13le
	MVOL	Volume	%21.13le
	MBIDLO	Bid or Low Price	%21.13le
	MASKHI	Ask or High Price	%21.13le
	MBID	Bid	%21.13le
	MASK	Ask	%21.13le
	MSPREAD	Closing Bid/Ask Spread	%21.13le
	MALTPRC	Alternate Price	%21.13le
	MALTPRCDT	Alternate Price Date	%8d

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

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	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

NEW AND LEGACY FILE COMPARISON

The following table includes a mapping of Indexes to their location in the legacy files.

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

INDFAM	INDNO	INDNAME	START DATE	LEGACY FILE	LEGACY FILE DESCRIPTION
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
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

INDFAM	INDNO	INDNAME	START DATE	LEGACY FILE	LEGACY FILE DESCRIPTION
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
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

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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
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

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1100300	1000307	CRSP NYSE Cap-Based Portfolio 8	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100300	1000308	CRSP NYSE Cap-Based Portfolio 9	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100300	1000309	CRSP NYSE Cap-Based Portfolio 10	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100310	1000310	CRSP NYSE Cap-Based Portfolio 1-2	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100310	1000311	CRSP NYSE Cap-Based Portfolio 3-5	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
1100310	1000312	CRSP NYSE Cap-Based Portfolio 6-8	1925	mhistn	Monthly Cap-based Indexes Results - NYSE
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	mhistn	Monthly Cap-based Indexes Results - NYSE
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

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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
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