

CRSP SAMPLE DATA & SOFTWARE CD GUIDE

CHICAGO BOOTH 

CRSP[®]
Center for Research in Security Prices

105 West Adams, Suite 1700
Chicago, IL 60603
Tel: 312.263.6400
Fax: 312.263.6430
Email: Support@crsp.ChicagoBooth.edu

CRSP SAMPLE DATA AND SOFTWARE GUIDE

GETTING STARTED

The CRSP Sample Data and Software CD contains samples of the data that CRSP provides. This comprehensive snapshot of the CRSP data is for promotional purposes. Information accessed may be previewed internally and used for purposes of evaluating the data as a potential resource.

REQUIREMENTS

The CRSP Sample is a virtualized application that requires no installation.

It has been fully tested and is supported on Windows XP Service Pack 2 and Service Pack 3 computers.

When the sample is launched for the first time, there is about a 3-minute wait while user setting files are created in a file in the Application Data folder.

If copied to a location on a hard drive and run from there, the software requires a little over 280 Mb of hard disk space. Roughly 500 Mb of space will handle the software and output files, should the user wish to generate any. The sample can be launched directly from the CD.

The sample may be used on your computer for 60 days once it has been launched for the first time. Contact CRSP if you need it for a longer period of use.

KNOWN ISSUES

This virtualized sample will not run successfully on Windows Vista computers.

The sample does not work well with Windows XP for Tablets. If you choose to run on this platform, contact support at support@crsp.chicagobooth.edu.

BEYOND THE SAMPLE CD

In addition to use on Windows, CRSP data and utilities are also available to subscribers who have Linux and

Solaris operation systems. Platform and version support information may be found on our website at:

<http://www.crsp.chicagobooth.edu/support/access.html>.

CRSPAccess includes command line access utilities for Stock and CRSP\Compustat Merged databases on Linux and Solaris as well as library files that support C programming and access with SAS via the SASECRSP engine on all three supported platforms.

For more information, contact CRSP Subscriptions at 312-263-6400, Option 1, or email Subscriptions@crsp.chicagobooth.edu.

QUICK TOUR

The following sample data products are included on the CRSP Sample Data and Software CD. Date range and relevant universes are indicated.

DATA PRODUCT	UNIVERSE	DATE AVAILABILITY
1925 US Stock with Indices	25 securities, all indices	Securities: full history through December 2008 Indices: one year - 2008
CRSP/Compustat Merged Database	25 securities corresponding to those on the CRSP US Stock and Indices database	Full history built from the June 2008 cut
Daily & Monthly CRSP US Treasury Data	Full universe	Daily: six months ending December 2008 Monthly: one year ending December 2008
CRSP Survivor-Bias-Free US Mutual Fund Database	50 funds	Full history through December 2008
Daily & Monthly CRSP/Ziman Real Estate Data Series	10 securities, 6 indices	Two years ending December 2008

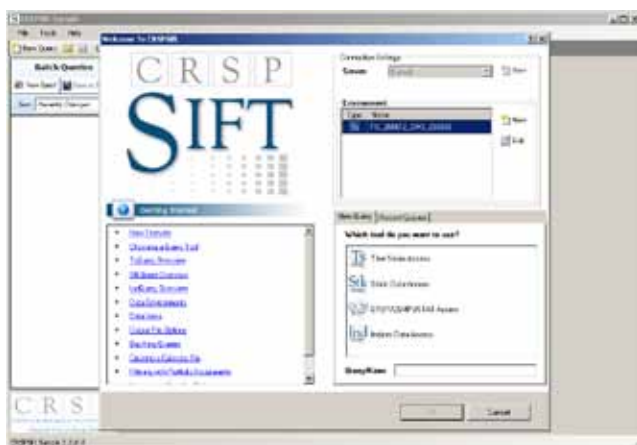
CRSP SAMPLE MENU

CRSP provides an interface called CRSPSift to access CRSP Stock and Indices databases and CRSP/Compustat Merged Databases. Descriptions of access options for other database products are included in their descriptions under **CRSP Sample Datasets** later in this guide, page 3. To launch the

CRSPSift program, go to the location of the sample data and click on the Launch CRSPSift.bat file.

Name	Size	Type
cmd.exe	58 KB	Application
CRSPSift.dat	288,748 KB	DAT File
Launch CRSPSift.bat	1 KB	MS-DOS Batch File
README.txt	1 KB	Text Document

The Welcome screen is the first window that appears after starting the program. The CRSPSift welcome screen holds information that will help you to get started. Tutorials listed under Getting Started will give you a quick tour of the tools and how they are used.



A data environment for the sample CRSP 1925 US Stock and Indices database and the sample CRSP/Compustat Merged Database has been created for you. This environment is named FIS_CMS_CCYYMM and is listed in the Environment section of the Welcome screen. Upon highlighting the Sample Environment, the available access tools will appear below it. Select a tool and click the OK button to begin using it.

For more information about using CRSPSift, see the CRSPSift User Guide. It may be retrieved by going to Help>Contents on the menu bar or going to the CRSP website at www.crsp.chicagobooth.edu/documentation/index.

LAY OF THE LAND

The CRSP Data and Software Sample is organized primarily by product. The Mutual Funds, REIT, Cap-Based, and Treasury folders hold the user guide and data files associated with the product. User guides and

the Sift application are located in the Stock, Indices, and Compustat folder. The Programming Guides folder contains guides for the SASECRSP Engine, C, and Fortran*.

*Fortran-95 is currently not supported for Compustat data.

The Sample Guide and an icon for CRSPSift are available at the root of the sample folder, wherever it is located.

Name	Size	Type
CRSP Cap-Based Product		File Folder
CRSP Stock Indices, & Compustat		File Folder
CRSP Survivor-Bias-Free US Mutual Fund Database		File Folder
CRSP US Daily & Monthly Treasuries Database		File Folder
CRSP Ziman REIT Database		File Folder
CRSPSampleLicense.html	12 KB	HTML Document
Launch CRSPSift.bat	1 KB	MS-DOS Batch File
README.txt	1 KB	Text Document
sample_cd_guide.pdf	572 KB	Adobe Acrobat Document

▪ CRSP Cap-Based Product

- ♦ Includes sample reports and Product Description sheet

▪ CRSP Stock, Indices, & Compustat

- ♦ CRSPSift Sample
 - Includes CRSP Stock and CRSP\Compustat Merged sample databases
- ♦ Indices Stand-Alone Files
- ♦ Programming Guides
 - *Programmer's Guide for Stock and Indices.pdf*
 - *Sasecrsp.pdf*
 - *User Guide for Fortran95.pdf*
- ♦ Software and Data Guides
 - *CRSPSift User Guide.pdf*
 - *CRSPSift Enterprise Administrators Guide.pdf*
 - *Data Descriptions Guide.pdf*
 - *CRSP-Compustat Merged Database Guide.pdf*
 - *CRSPAcess Software and Utilities Guide.pdf*
 - *FTP User Guide - ftp_guide.pdf*

▪ CRSP Survivor-Bias-Free US Mutual Fund Database

- ♦ Data files
- ♦ *Mutual Fund Database Guide.pdf*

▪ CRSP US Daily & Monthly Treasuries Database

- ♦ Daily data
- ♦ Monthly data
- ♦ *CRSP Daily Treasury Guide.pdf*
- ♦ *CRSP Monthly Treasury Guide.pdf*

- **CRSP Ziman REIT Database**
 - ♦ Data files
 - ♦ *CRSP-Ziman REIT Guide.pdf*
- **Launch CRSPSift batch file**
- *CRSP Data & Software Sample Guide.pdf*

CRSP SAMPLE DATASETS

The following data sets are included on the sample CD:

- **Daily and Monthly CRSP US Stock and Indices Data**
 - ♦ 25 securities, full history through December 31, 2008. Securities listed on page 4.
 - ♦ Selected indices, one year ending December 31, 2008. Indices listed on page 5.
 - ♦ Daily and monthly stock & indices data are accessible using CRSPSift and in the SAMPLE environment, FIS_CCYYMM_CMS_CCYYMM.
- **CRSP Stand-Alone Indices Files**
 - ♦ 3 file formats: Excel (*.xls), SAS (*.sas7bdat), and ASCII (*.dat)
 - ♦ Daily, monthly, quarterly, and rebalancing file samples of the Portfolio Assignment Module
- **CRSP Cap-based Portfolios Sample Reports**
 - ♦ Samples include: Portfolio Breakpoints, Monthly and Quarterly Decile summaries - historic and current, Rebalancing, and Security summary reports
 - ♦ *samp.q files are best viewed with Wordpad or parsed in Excel.
- **CRSP/Compustat Merged Database**
 - ♦ 25 securities, fundamental data, full history through the January cut 2008
 - ♦ CCM Database is accessed using CRSPSift and is included in the sample environment.

- **Daily and Monthly CRSP US Treasury Data**
 - ♦ Daily files:
 - Full universe
 - ASCII (*.dat), Excel (*.xls) and SAS (*.sas7bdat)
 - Fortran 95 and C sample programs provided and located in \src folder
 - 6-month window between July 1, 2008-December 31, 2008
 - ♦ Monthly files:
 - Full universe
 - ASCII (*.dat), Excel (*.xls) and SAS (*.sas7bdat)
 - FORTRAN-95 sample programs provided and located in the /src folder
 - One-year window between January 31, 2008-December 31, 2008
- **CRSP Survivor-Bias-Free US Mutual Fund Data**
 - ♦ 50 funds, full history through December 31, 2008. Funds listed on pg 5.
 - ♦ ASCII (*.txt) and SAS (*.sas7bdat) formats
 - ASCII format includes a create and load command, mfdb_create_load_procedure.txt, specifically for use with MYSQL, but may be easily modified for use with any relational database.
- **CRSP/Ziman REIT Database**
 - ♦ 10 securities and 6 indices.
 - ♦ Two-year window between December 31, 2006 and December 31, 2008. Securities and indices listed on pg 6.
 - ♦ Microsoft Access database available: crsp_ziman_reit_sample.mdb
 - ♦ ASCII (*.txt) and SAS (*.sas7bdat) formats

UNIVERSES USED FOR SAMPLE DATABASES

SAMPLE STOCK UNIVERSE

The stock universe used for the CRSP Stock and Indices databases and CRSP/Compustat Merged database is made up of 25 issues – 25 unique PERMNOs and 25 unique GVKEYs.

Note that a security that does not have a PERMNO will not be accessed through TsQuery, for it relies solely on linking to PERMNO. Compustat data for those securities may be accessed using GVKEYS in CCMQuery. Securities with PERMNOs may be accessed through any CRSP utility.

COMPANY NAME	PERMNO	TICKER (LATEST CRSP)	GVKEY	IID	CUSIP
Allstate Corp	79323	ALL	28349	01	02000210
Arvinmeritor Inc	85349	ARM	65399	01	04335310
Conexant Systems Inc	86496	CNXT	116526	01	20714210
Dean Witter Discover & Co	78946	DWD	27867	01	24240V10
Devon Energy Corp	75390	DVN	14934	01	25179910
Devon Energy Corp - New	87137	DVN	14934	01	25179M10
Devon EnergyCorp-Pro Forma		DVNX	137190	01	25199Y93
Electronic Data Systems Corp	52070	EDS	5074	02	28565910
Electronic Data Systems Corp New	83596	EDS	5074	01	28566110
General Motors Corp	66931	GME	5074	01	37044240
General Motors Corp	68451	GMH	12206	01	37044283
General Motors Corp	12079	GM	5073	01/01C	37044210
General Motors Corp -Pre FASB			20355	01	37099Z93
International Business Machines	12490	IBM	6066	01	45920010
Ivax Corp	75228	IVX	5969	01	46582310
Ivax Corp -Old	75228		14446	01	46599X10
Keyspan Corp	24360	KSE	6799	01	49337W10
Keyspan Energy Corp	10823	KSE	2424	01	49337510
Microsoft Corp	10107	MSFT	12141	01	59491810
Nabisco Group Holding Corp	76597	NGH	9113	01	62952P10
Nabisco Holdings Corp	81191	NA	31427	01	62952610
RJR Nabisco Inc.	14218	RJR	9113	01	74960L10
Ralston Continental Baking Group	79348	CBG	28454	01	75126210
Ralston Purina Co	28353	RAL	28701	01	75127730
Rockwell Automation Inc	84381	ROK	9203	01	77390310
Rockwell International Corp	18948	ROK	9203	01	77434710
Sears Roebuck & Co	14322	S	9563	01	81238710
Marathon Oil Corp	15069	MRO	7017	01	56584910
USX Corp-Consolidated			10970	02	90399Y93

SAMPLE INDICES INCLUDED IN THE CRSP US STOCK AND INDICES DATABASES

INDEX NAME	INDNO
S&P 500 Composite Index	1000502
NASDAQ Composite Index	1000503
CRSP NYSE/Amex/NASDAQ Value-weighted Market Index	1000080
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Index	1000081
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 1	1000082
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 2	1000083
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 3	1000084
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 4	1000085
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 5	1000086
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 6	1000087
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 7	1000088
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 8	1000089
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 9	1000090
CRSP NYSE/Amex/NASDAQ Equal-weighted Market Capitalization Decile 10	1000091

SAMPLE UNIVERSE FOR THE CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

CRSP_FUNDNO	FUND_NAME
000567	EUROPEAN EMERGING COMPANIES FUND
001665	NEWTON INCOME FUND
002801	Aston Funds: Aston Value Fund; Class N Shares
004208	AllianceBernstein Municipal Income Fund, Inc: AllianceBernstein Insured California Portfolio; Class A Shares
007020	Calvert Municipal Fund, Inc: Calvert California Limited-Term Municipal Fund; Class A Shares
007211	Cash Trust Series II: Municipal Cash Series II
007428	Columbia Funds Trust V: Columbia Small Company Index Fund; Class Z Shares
007560	Columbia Funds Series Trust: Columbia Asset Allocation Fund II; Class A Shares
007685	Columbia Funds Series Trust I: Columbia Massachusetts Tax-Exempt Fund; Class B Shares
007692	Columbia Funds Series Trust I: Columbia Utilities Fund; Class B Shares
008714	DWS Value Builder Fund; Class A Shares
008782	Davis Series, Inc: Davis Government Money Market Fund; Class C Shares
008783	Davis Series, Inc: Davis Government Money Market Fund; Class B Shares
010163	Eaton Vance Municipals Trust: Eaton Vance Tennessee Municipals Fund; Class B Shares
010991	Federated Stock & Bond Fund, Inc; Class A Shares
011971	Fidelity Municipal Trust: Fidelity Pennsylvania Municipal Income Fund
012053	Fidelity Select Portfolios: Transportation Portfolio
012056	Fidelity Select Portfolios: Construction & Housing Portfolio
012067	Fidelity Select Portfolios: Gold Portfolio
012397	First American Investment Funds, Inc: Balanced Fund; Class A Shares
012628	First Investors Tax Exempt Funds: Florida Insured Tax Exempt Fund; Class B Shares
013092	Franklin Tax-Free Trust: Franklin Virginia Tax-Free Income Fund; Class C Shares
015124	Heritage Growth & Income Trust; Class C Shares
018597	Lord Abbett Municipal Income Fund, Inc: Texas Tax-Free Income Fund; Class A Shares
019232	MFS Series Trust I: MFS Cash Reserve Fund; Class A Shares
020690	Money Market Obligations Trust: US Treasury Cash Reserves; Institutional Shares
020888	Morgan Stanley Income Builder Fund; Class C Shares

CRSP_FUNDNO	FUND_NAME
021477	JP Morgan Funds: JPMorgan Equity Income Fund; Select Shares
021710	Nationwide Mutual Funds: Nationwide Government Bond Fund; Class D Shares
023716	UBS RMA Money Fund, Inc: UBS RMA Money Market Portfolio
024188	Phoenix Opportunities Trust: Phoenix Real Estate Securities Fund; Class B Shares
024189	Phoenix Opportunities Trust: Phoenix Real Estate Securities Fund; Class A Shares
025279	Principal Investors Fund, Inc: Equity Income Fund; Class B Shares
026335	Quantitative Group of Funds: Mid Cap Fund; Institutional Shares
026360	RBB Fund, Inc: Money Market Portfolio; Bedford Shares
026362	RBB Fund, Inc: Money Market Portfolio; Sansom Street Shares
027637	STI Classic Funds: Prime Quality Money Market Fund; Class I Shares
027676	STI Classic Funds: Tax-Exempt Money Market Fund; Class A Shares
027697	STI Classic Funds: Large Cap Growth Stock Fund; Class A Shares
027698	STI Classic Funds: Large Cap Growth Stock Fund; Class I Shares
027822	SSgA Funds: SSgA US Treasury Money Market Fund
028382	Seligman Communications & Information Fund, Inc; Class D Shares
029550	TD Asset Management USA Funds Inc: TDAM US Government Portfolio; Investor Class Shares
031565	MTB Group of Funds: MTB US Treasury Money Market Fund; Class A Shares
031598	Voyageur Investment Trust: Delaware Tax-Free California Insured Fund; Class A Shares
031619	Voyageur Investment Trust: Delaware Tax-Free California Insured Fund; Class C Shares
031916	Waddell & Reed Advisors Continental Income Fund, Inc; Class A Shares
031920	Waddell & Reed Advisors International Growth Fund, Inc; Class A Shares
031983	Weitz Funds: Short-Intermediate Income Fund
034870	Pilot Missouri Short Term Tx Ex/Pilot Inv

SAMPLE UNIVERSE FOR THE CRSP/ZIMAN REAL ESTATE DATA SERIES

COMPANY NAME	PERMNO	TICKER (LATEST CRSP)
SECURITIES:		
Alexander's	49330	ALX
American Financial Realty Trust	89759	AFR
Archstone Smith Trust	64451	ASN
B R E Properties	61938	BRE
Camden Property Trust	79452	CPT
Columbia Equity Trust	90749	COE
Monmouth Real Estate Invt Corp	55029	MNRTA
Pittsburgh & West Virginia RR	13987	PW
Plum Creek Timber Co Inc	75592	PCL
Starwood Hotels & Rest Wldwd Inc	54690	HOT
INDICES:		
	INDNO	
CRSP/Ziman REIT Value-weighted Index	1000800	
CRSP/Ziman Equity REIT Value-weighted Index	1000801	
CRSP/Ziman Residential Ptype REIT Value-weighted Index	1000811	
CRSP/Ziman REIT Equal-weighted Index	1000850	
CRSP/Ziman Equity REIT Equal-weighted Index	1000851	
CRSP/Ziman Residential Ptype REIT Equal-weighted Index	1000861	

CONTACT INFORMATION

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