CRSP
US INDICES DATABASES

CRSP's unique historical indices serve as benchmarks for the investment community and as a foundation for academic research. Created according to clear and unbiased methodologies, these indices undergo rigorous review to ensure data accuracy, timeliness, and consistency. Each CRSP index is offered as a series that contains portfolios ranked in deciles.

The CRSP® Indices Database product contains five groups of CRSP indices: CRSP Stock File Indices, CRSP Cap-Based Portfolios, CRSP Indices for the S&P 500 Universe, CRSP Treasury and Inflation (CTI) Indices, and the Andex Treasury Indices.

CRSP STOCK FILE INDICES

The CRSP Stock File Indices are broad market indices and decile portfolios calculated on daily, monthly, quarterly, and annual bases. The index market groups of securities include: the individual NYSE, Amex, NASDAQ, and Arca markets, the NYSE/Amex, NYSE/Amex/NASDAQ, and NYSE/Amex/NASDAQ/Arca market combinations, Beta and Standard Deviation decile indices.

KEY FEATURES INCLUDE:

Available Indices:

- Market Capitalization groups and annually-rebalanced single decile portfolio series – equal- and value-weighted
- S&P Composite Index level & price-only returns
- NASDAQ Composite Index level & returns
- Risk-Based Indices and annually-rebalanced decile portfolio series based on:
  - Standard Deviation
  - Beta
- NYSE/Amex daily trade-only value-weighted index: non-ADR securities with trades on current and previous trading days

Indices Data items:

- Equal- and value-weighted index returns, with and without distributions, levels, and counts
- Risk-based indices and decile portfolio equal-weighted returns, levels, and counts
- Daily and monthly frequency index returns (calculations based on daily and monthly security holding period returns)
- Quarterly and annual frequency index returns (calculated by compounding monthly index returns)

CRSP CAP-BASED PORTFOLIOS

For more information, see the Cap-Based Portfolio product sheet.

CRSP INDICES FOR THE S&P 500® UNIVERSE; S&P 500 COMPOSITE AND NASDAQ COMPOSITE

CRSP Indices for the S&P 500 Universe include daily and monthly index files with value- and equal-weighted returns, with and without dividends. Monthly and daily returns and index levels are available from 1925 to the present.

CRSP publishes the levels of the S&P 500 Composite Index and NASDAQ Composite Index and calculates returns on the levels. Published S&P 500 and NASDAQ Composite Index Data are provided with the daily and monthly CRSPAccess® Stock Files. Daily index levels and returns are available beginning July 1962. Monthly index levels and returns are available from 1925 to the present.

The NASDAQ Composite Index is a value-weighted index created by the NASDAQ Stock Market. Index levels and returns exclude dividends. It is available beginning 1973.

CRSP US TREASURY AND INFLATION SERIES

The Treasury and Inflation Series (CTI) files are provided on 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 indices: 30-year, 20-year, 10-year, 7-year, 5-year, 2-year, 1-year, 90-day, and 30-day target maturity indices. The Consumer Price Index is included in this series.

ANDEX TREASURY INDEX SERIES

The Andex Treasury Indices consist of 20-year, 5-year, and 90-day return indices. 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.

DELIVERY AND FORMAT OPTIONS:

- CRSP indices data delivered on CD (stand-alone) or DVD (with stock subscription)
- Shipped monthly, quarterly, or annually
- Supported on Windows, Linux, and Sun Solaris platforms
- **With stock subscription:**
    - CRSP Indices data included with the stock data in CRSPAccess format
    - Accessed through CRSPSift for Windows or CRSPAccess Utilities
        - Additional formats include ASCII, Microsoft Excel, and SAS.
    - Third party access:
        - WRDS (Wharton Research Data Services) internet platform (for academic and government subscribers only)
        - SASECRSP engine built by the SAS Institute
- **Stand-alone (no stock subscription):**
    - Data delivered in Excel, ASCII, and SAS

For additional information regarding the CRSP US Indices Databases, please contact subscriptions@crsp.ChicagoBooth.edu or call Subscriptions at 312-263-6400.