

CRSP

US STOCK DATABASES



CRSP is renowned for its expertise in building and maintaining historical, academic research-quality stock market databases. The CRSP® US Stock Databases provide a unique research source characterized by their unmatched breadth and depth. They include CRSP's unique permanent identifiers allowing for clean and accurate backtesting, research utilizing time-series and event data, performance measurement, benchmarking, and securities analysis.

The CRSP US Stock Databases contain daily and monthly market and corporate action data for securities with primary listings on the NYSE, NYSE Amex, NASDAQ, and Arca exchanges and include CRSP broad market indices. CRSP databases are characterized by their comprehensive corporate action information and highly accurate total return calculations.

KEY FEATURES INCLUDE:

Data for Individual NYSE, Amex, NASDAQ, and Arca Securities:

- Price and quote data – open, close, bid/low, ask/high, trade-only
- Holding period returns with and without dividends
- Excess returns and other derived data items
- Market capitalization
- Shares outstanding
- Trading volume
- Security delisting information
- Corporate actions
- Identifiers, descriptors, and supplemental data items

Exchange Coverage:

- NYSE - All data series begin on December 31, 1925
- NYSE Amex - All data series begin on July 2, 1962
- NASDAQ - All data series begin on December 14, 1972
- Arca – All data series begin March 8, 2006

Identifying Information:

- PERMNO®, CRSP's unique and permanent issue identification number
- PERMCO®, CRSP's unique and permanent company identification number

Market Indices:

- CRSP NYSE, Amex, NASDAQ, and Arca equal- and value-weighted returns, with and without dividends
- S&P 500 Composite Index
- NASDAQ Composite Index

DELIVERY AND FORMAT OPTIONS:

- CRSP stock data delivered on DVD or FTP files
- Shipped monthly, quarterly, or annually
- Supported on Windows, Linux, and Solaris platforms
- Database in the proprietary CRSPAccess® format
- Access through:
 - ♦ CRSPSift Interface for Windows
 - ♦ CRSPAccess Utilities (includes programming libraries for C and Fortran)
 - ♦ Third party access:
 - WRDS (Wharton Research Data Services) internet platform (for academic and government subscribers only)
 - SASECRSP Engine built by the SAS Institute

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

