

PRODUCT Q & A

WHAT IS CRSP?

The Center for Research in Security Prices (CRSP), at the University of Chicago Booth School of Business (Chicago Booth), has been the leading provider of research-quality, historical market data since 1960.

WHAT IS RESEARCH-QUALITY DATA?

Research-quality data is achieved when a dataset is constructed and maintained by a combination of highly skilled Researchers, Data Analysts and advanced validation and screening processes. The core CRSP database was developed under the direction of the founders Professors James H. Lorie and Lawrence Fisher from 1960 to 1964. Today that database spans 85 years and its data and processes have been continuously refined for nearly 50 years.

WHO USES CRSP?

CRSP data is relied on by over 500 entities in 3 related market segments, where data quality, accuracy and completeness are essential to the end product. CRSP's portfolio of stock, indexes, mutual fund, treasury, and REIT market databases is relied on by academicians whose research and publications must withstand rigorous analysis for accuracy. Quantitative analysts in the commercial market depend on CRSP's historical depth and unrivaled quality in order to perform backtesting and modeling calculations. In the government sector, regulators and policy makers value CRSP's complete data sets as the basis for financial and economic research.

IS CRSP A DATA PURCHASE OR A DATA SUBSCRIPTION?

CRSP subscribers are provided with a license to use the data according to the terms of use language found in the subscription agreement. Subscribers may access the data for the subscription period and are required to purge the data at the end of the subscription period.

WHAT IS THE COST OF A SUBSCRIPTION?

CRSP subscription pricing is based on a number of variables; including, market segment, size of entity, frequency and type of dataset. Your Account Manager can discuss the options and costs based on your specific needs.

DOES CRSP PERFORM CUSTOM RESEARCH?

CRSP conducts research on range of topics commissioned by economists, consultants, law firms, journalists, and asset managers to name a few. Our Custom Research group is available to discuss your project.

WHAT DATA SETS ARE AVAILABLE FOR SUBSCRIPTIONS?

DATABASES	FORMAT	ACCESS	THIRD PARTY ACCESS
CRSP/Compustat Merged Database	CRSPAccess®	CRSPSift for Windows CRSPAccess Utilities (Programming libraries for C and Fortran)	WRDS internet platform for academic/ government (Wharton Research Data Services) SASECRSP (SAS Institute)
CRSP US Stock Database	CRSPAccess	CRSPSift for Windows CRSPAccess Utilities (Programming libraries for C and Fortran)	WRDS internet platform for academic/ government (Wharton Research Data Services) SASECRSP (SAS Institute)
CRSP US Index Databases (with stock subscriptions)	CRSPAccess	CRSPSift for Windows CRSPAccess Utilities (Programming libraries for C and Fortran)	WRDS internet platform for academic/ government (Wharton Research Data Services) SASECRSP (SAS Institute)
CRSP US Index Databases (without stock subscriptions)	Excel, ASCII and SAS	CRSPSift for Windows CRSPAccess Utilities (Programming libraries for C and Fortran)	WRDS internet platform for academic/ government (Wharton Research Data Services) SASECRSP (SAS Institute)
CRSP Mutual Fund Database	SAS format on a DVD (ASCII format available upon request)	Load file procedure provided for use with MySQL or other relational database	WRDS internet platform for academic/ government (Wharton Research Data Services)
CRSP US Treasury Database	Excel, ASCII and SAS	Stand-alone files	WRDS internet platform for academic/ government (Wharton Research Data Services)
CRSP/ZIMAN Real Estate Database	SAS, ASCII, or Microsoft Access	CRSPSift for Windows CRSPAccess Utilities (Programming libraries for C and Fortran)	WRDS internet platform for academic/ government (Wharton Research Data Services)
CRSP Cap-Based Portfolios	ASCII		

HOW CAN I FIND OUT MORE INFORMATION OR REQUEST A SAMPLE CD?

For more information, please visit <http://www.crsp.chicagobooth.edu/> or call 312.263.6400.