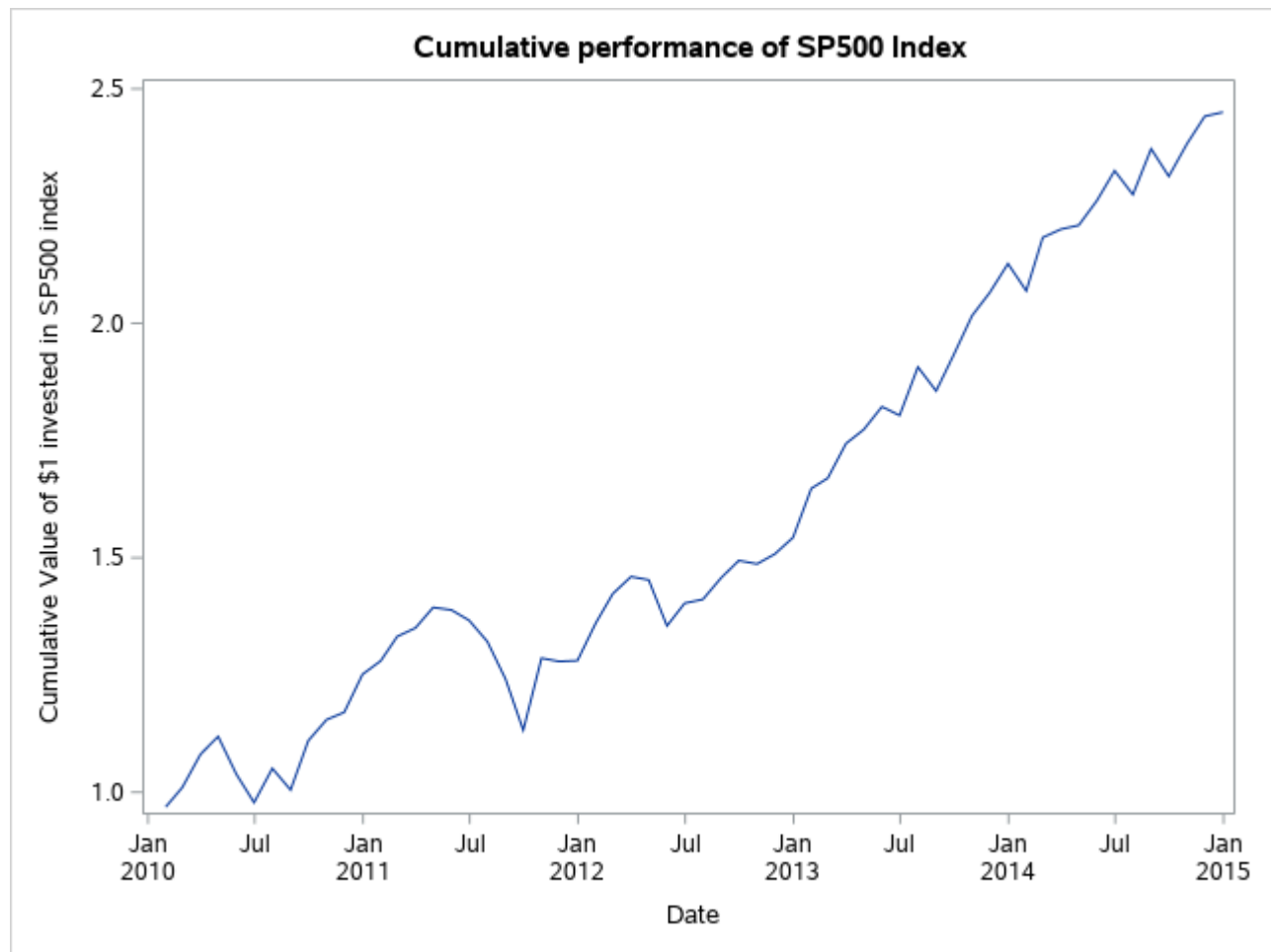


## The CONTENTS Procedure

<b>Data Set Name</b>	MY.SP500_RET5	<b>Observations</b>	29513
<b>Member Type</b>	DATA	<b>Variables</b>	13
<b>Engine</b>	V9	<b>Indexes</b>	0
<b>Created</b>	03/05/2015 12:36:46	<b>Observation Length</b>	152
<b>Last Modified</b>	03/05/2015 12:36:46	<b>Deleted Observations</b>	0
<b>Protection</b>		<b>Compressed</b>	NO
<b>Data Set Type</b>		<b>Sorted</b>	NO
<b>Label</b>			
<b>Data Representation</b>	WINDOWS_64		
<b>Encoding</b>	wlatin1 Western (Windows)		

Engine/Host Dependent Information	
<b>Data Set Page Size</b>	65536
<b>Number of Data Set Pages</b>	69
<b>First Data Page</b>	1
<b>Max Obs per Page</b>	430
<b>Obs in First Data Page</b>	413
<b>Number of Data Set Repairs</b>	0
<b>ExtendObsCounter</b>	YES
<b>Filename</b>	/home/dtiwari40/sasuser.v94/basic_training/sp500_rets.sas7bdat
<b>Release Created</b>	9.0401M0
<b>Host Created</b>	X64_7PRO
<b>Inode Number</b>	6458415411
<b>Access Permission</b>	rw-r--r--
<b>Owner Name</b>	dtiwari40
<b>File Size</b>	4MB
<b>File Size (bytes)</b>	4587520

Alphabetic List of Variables and Attributes						
#	Variable	Type	Len	Format	Informat	Label
3	conm	Char	57	\$57.	\$57.	Company Name
1	date	Num	8	DATE9.		Date
2	gvkey	Char	6	\$6.	\$6.	Global Company Key - Security Monthly Descriptor
9	hml	Num	8	9.6		High-Minus-Low Return
7	mktrf	Num	8	9.6		Excess Return on the Market
12	month	Num	8			Month
6	price	Num	8			Stock Price, End of Month
4	ret	Num	8			Monthly Holding Period Return
10	rf	Num	8	8.5		Risk-Free Return Rate (One Month Treasury Bill Rate)
5	shares	Num	8			Shares Outstanding
8	smb	Num	8	9.6		Small-Minus-Big Return
13	umd	Num	8	9.6		Momentum Factor
11	year	Num	8			Year



### Summary Stats of Marketcap by Size Decile

Obs	Rank for Variable marketcap	_FREQ_	marketcap_Mean	marketcap_Median	marketcap_Min	marketcap_Max
1	0	2929	4,040,870,508	3,924,946,420	454,268,400	7,064,671,050
2	1	2954	6,006,656,563	5,773,555,350	3,497,714,640	9,187,217,060
3	2	2961	7,700,687,138	7,544,874,540	4,406,623,950	11,487,861,600
4	3	2951	9,635,161,740	9,265,781,720	5,584,220,040	14,618,656,040
5	4	2944	11,951,358,777	11,453,191,620	7,128,385,600	18,353,918,760
6	5	2971	14,895,802,258	14,401,869,520	8,960,904,270	23,620,766,600
7	6	2953	19,372,128,224	18,411,486,720	11,352,679,500	31,547,914,040
8	7	2959	27,175,324,028	25,960,422,000	16,174,566,200	46,310,747,520
9	8	2956	43,543,323,505	41,291,680,020	23,421,057,660	84,421,881,180
10	9	2935	133,984,720,859	109,646,175,000	38,733,972,600	697,505,421,200

### Summary Stats\_Return by Size Decile

Obs	Rank for Variable marketcap	_FREQ_	Monthly Holding Period Return_Mean	Monthly Holding Period Return_Median	Monthly Holding Period Return_Min	Monthly Holding Period Return_Max
1	0	2929	1.01%	1.01%	-51.57%	72.70%
2	1	2954	1.40%	1.64%	-44.01%	51.65%
3	2	2961	1.61%	1.84%	-51.80%	73.47%
4	3	2951	1.72%	1.69%	-26.27%	78.46%
5	4	2944	1.68%	1.64%	-32.48%	38.23%
6	5	2971	1.93%	2.02%	-30.18%	56.03%

Obs	Rank for Variable marketcap	_FREQ_	Monthly Holding Period Return_Mean	Monthly Holding Period Return_Median	Monthly Holding Period Return_Min	Monthly Holding Period Return_Max
7	6	2953	1.60%	1.63%	-31.15%	34.51%
8	7	2959	1.64%	1.77%	-30.86%	36.22%
9	8	2956	1.76%	1.76%	-35.36%	47.91%
10	9	2935	1.58%	1.69%	-25.99%	29.99%

### Summary of FF3 regression coefficients for SP500 firm

#### The MEANS Procedure

Variable	Label	N	Mean	Std Dev	Minimum	Maximum
Intercept	Intercept	500	0.0024620	0.0104083	-0.0391325	0.0418791
mktrf	Excess Return on the Market	500	1.0323917	0.4426259	-0.1289277	2.4365914
smb	Small-Minus-Big Return	500	0.1138116	0.5294146	-1.5025970	2.4064808
hml	High-Minus-Low Return	500	0.0346762	0.5900745	-2.3511865	2.6733141