CRSP Index File on the S&P 500

| Query Form | Variable Descriptions | Manuals and Overviews | Knowledge Base |

| Data Preview |

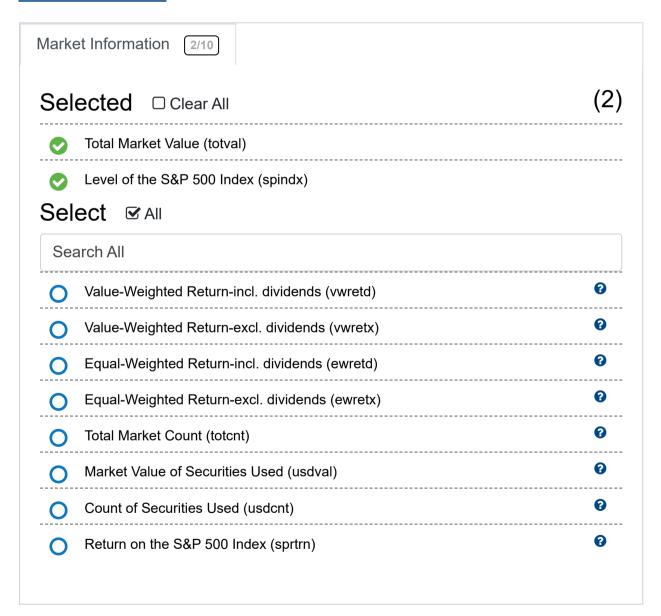CRSP Index File on the S&P 500

Step 1: Choose your date range.

Date Variable:

| 2024-01 | to | 2024-12 |

Select Item

○ Monthly
● Daily

Step 2: Choose query variables.

How does this work?

Market Information 2/10

Selected   ☐ Clear All   (2)

- ✅ Total Market Value (totval)
- ✅ Level of the S&P 500 Index (spindx)

Select   ☑ All

Search All

- ○ Value-Weighted Return-incl. dividends (vwretd)   ❓
- ○ Value-Weighted Return-excl. dividends (vwretx)   ❓
- ○ Equal-Weighted Return-incl. dividends (ewretd)   ❓
- ○ Equal-Weighted Return-excl. dividends (ewretx)   ❓
- ○ Total Market Count (totcnt)   ❓
- ○ Market Value of Securities Used (usdval)   ❓
- ○ Count of Securities Used (usdcnt)   ❓
- ○ Return on the S&P 500 Index (sprtrn)   ❓

How does this work?

▼ Activate Conditional Statement Builder

Step 3: Select query output.

How does this work?

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished

processing.

Output Format

○ comma-delimited text (*.csv)
○ Excel spreadsheet (*.xlsx)
○ tab-delimited text (*.txt)
○ HTML table (*.htm)
○ SAS Windows_64 dataset (*.sas7bdat)
◉ STATA file (*.dta)

Compression Type

◉ Uncompressed
○ zip (*.zip)
○ gzip (*.gz)

Date Format

◉ YYYY-MM-DD. (e.g. 1984-07-25)
○ MM/DD/YYYY. (e.g. 07/25/1984)
○ DD/MM/YYYY. (e.g. 25/07/1984)
○ YYYYMMDD. (e.g. 19840725)

E-Mail Address *(Optional)*

| E-mail | Edit Preferences |

Custom Field *(Optional)*

| Custom Field | ❓ |

Save This Query *(Optional)*

| ☐ | Saved Query Name | ❓ |

Notes on this Query *(Optional)*

| Saved Query Notes |

Submit Form

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