

THE CENTER FOR RESEARCH IN SECURITY PRICES (CRSP) DATA ON WHARTON RESEARCH DATA SERVICES (WRDS)

CRSP maintains the most comprehensive collection of security price, return, and volume data for the NYSE, AMEX and NASDAQ stock markets. Additional CRSP files provide stock indices, beta-based and cap-based portfolios, treasury bond and risk-free rates, mutual funds, and real estate data.

US STOCK database provides a unique research source characterized by its unmatched breadth, depth, and completeness. Included: CRSP's unique permanent identifiers backtesting, time-series and event studies, measurement of performance, etc.

HISTORICAL INDICES databases serve as benchmarks for the investment community, and as a foundation for academic research. Created according to clear, unbiased and systematic processes, these indexes undergo rigorous procedures to promote data accuracy, timeliness and consistency. Indices database contains five groups: Stock File Indices, Cap-Based Portfolios, Indices for S&P 500 Universe, Treasury and Inflation (CTI) Indices, and Select Treasury Indices.

US INDEX HISTORY, generated by the investable CRSP Indexes, provides additional market data for scholarly research. The introductory time series includes additional index data, index holdings, Intraday, and end-of-day security data.

US TREASURY AND INFLATION SERIES contain returns and index levels on the US Government Bond Fixed Term Index Series, and the Risk Free Rates File. The US Treasury database begins in 1925 for month-end data and in 1961 for daily data. Over 1.6 million end-of-day price observations for 3,350 US Treasury bills, notes, and bonds and over 101,500 prices for 5,300 month-end issues are included.

SURVIVOR-BIAS-FREE MUTUAL FUNDS database serves as a foundation for research in and benchmarking for this asset class. As the provider of the only complete database of both active and inactive mutual funds, CRSP leads the way in mutual fund research.

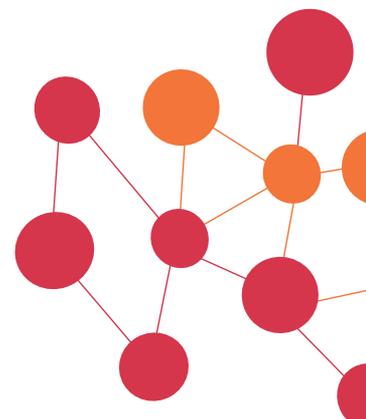
CRSP/COMPUSTAT MERGED database allows for concurrent database access to CRSP's stock data and Compustat's fundamental data. The CRSP Link accurately maps complex, many-to-many relationships over time between CRSP's unique permanent identifiers (PERMNO and PERMCO), and Compustat's unique permanent identifier (GVKEY).

ZIMAN REAL ESTATE database is a unique research resource whose development merges CRSP experience in academic-quality financial database and indices creation with the Ziman Center's expertise in markets and the collection of real estate data. The Series represents a collaborative effort between the Richard S. Ziman Center for Real Estate at the UCLA Anderson School of Management and The Center for Research in Security Prices at the University of Chicago.

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ABOUT THE CENTER FOR RESEARCH IN SECURITY PRICES (CRSP)

As one of the eleven Research and Learning Centers at Chicago Booth, CRSP bridges theory and practice with trusted data solutions. Since 1960, CRSP has provided research-quality data to scholarly researchers and advanced the body of knowledge in finance, economics and related disciplines. Today, nearly 450 leading academic institutions in 35 countries rely on CRSP data for academic research and to support classroom instructions. Investment practitioners rely on CRSP data to backtest strategies and to benchmark investment performance. More information about these unique and highly regarded datasets can be found in the Research Products section. The CRSP Indexes are investable indexes which include cap-based, industry sector and value-growth indexes. Sixteen of these indexes have been selected by Vanguard as their new benchmarks for US Equity Exchange Traded Funds (ETFs). www.crsp.com

ABOUT WRDS

Wharton Research Data Services (WRDS) is the leading data research platform and business intelligence tool for over 30,000 corporate, academic, government and nonprofit clients at over 350 institutions in 33 countries. WRDS provides the user with one location to access over 200 terabytes of data across multiple disciplines including Accounting, Banking, Economics, Finance, Insurance, Marketing, and Statistics. Flexible data delivery options include a powerful web query method that reduces research time, the WRDS Cloud for executing research and strategy development, and the WRDS client server using PCSAS, Matlab, Python and R. Our Analytics team, doctoral-level support and rigorous data review and validation give clients the confidence to tailor research within complex databases and create a wide range of reliable data models.

From partnerships with data vendors, to our own tools including the WRDS SEC Analytics Suite, to develop custom-tailored datasets from all SEC filings, parsing millions of regulatory reports, WRDS Quant Alpha, a powerful tool to discover and test unknown stock anomalies, and the Wharton School's OTIS, an online trading and investment simulator—WRDS is the global gold standard in data management and research, all backed by the credibility and leadership of the Wharton School.

ABOUT THE WHARTON SCHOOL

Founded in 1881 as the first collegiate business school, the Wharton School of the University of Pennsylvania is recognized globally for intellectual leadership and ongoing innovation across every major discipline of business education. With a broad global community and one of the most published business school faculties, Wharton creates economic and social value around the world. The School has 5,000 undergraduate, MBA, executive MBA, and doctoral students; more than 9,000 participants in executive education programs annually and a powerful alumni network of 93,000 graduates.

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