



An Affiliate of the University of Chicago Booth School of Business

INDEX FILE DESCRIPTION

DIRECT CLIENT FEED

105 West Adams, Suite 1700
Chicago, IL 60603
Tel: 312.263.6400
Fax: 312.263.6430
Email: support@crsp.org

Modified March 3, 2020

FTP FILE OVERVIEW

| FTP File Name | FTP Folder | Layout/Notes | Period Covered | Availability |
|--------------------------------------------------------|---------------------------------------------|-------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------|
| crsp_index_levels_YYYYMMDD.txt | /index_levels/ | See index levels worksheet | Day T End of Day (market close) | Daily FTP by 7:00 PM ET |
| crsp_index_constituents_open_V2_YYYYMMDD.txt | /icl_open/ | See constituent open worksheet | Day T+1 Beginning of Day (market open) | Daily FTP by 7:00 PM ET |
| crsp_index_constituents_close_V2_YYYYMMDD.txt | /icl_close/ | See constituent close worksheet | Day T End of Day (market close) | Daily FTP by 7:00 PM ET |
| crsp_index_constituents_open_PF_V2_YYYYMMDD.txt | /icl_open_proforma/ | See constituent open worksheet | Monday following Ranking Day through Reconstitution Day | Via FTP on Sunday 7:00 PM ET day before Ranking Day |
| crsp_index_constituents_close_PF_V2_YYYYMMDD.txt | /icl_close_proforma/ | See constituent close worksheet | Monday following Ranking Day through Reconstitution Day | Via FTP on Sunday 7:00 PM ET day before Ranking Day |
| crsp_index_constituents_open_Proj_V2_YYYYMMDD.txt | /icl_open_proforma/ | See constituent open projection worksheet | 2 nd Monday following Ranking Day through Reconstitution Day | Via FTP on Sunday 7:00 PM ET on 2 nd Sunday after Ranking Day |
| crsp_indexchanges_releasetime.txt | /index_changes | See index changes worksheet | Day T and Day T+1 | Multiple releases daily (9:30 AM, 10:30 AM, 12:30 PM, 1:30 PM, 2:30 PM, 7:30 PM) all times are ET |
| History - Index Levels (Levels) | /history_index_levels/ | One time backfill for new subscription | Back To Index Inception | One time backfill for new subscription |
| History - ICL (Constituents) /history_icl/ | /icl_open/ /icl_close/ | One time backfill for new subscription | Back To Index Inception | One time backfill for new subscription |
| History - ICL (Constituents) Proforma /history_icl/ | /icl_open_proforma/ /icl_close_proforma/ | One time backfill for new subscription | Back To Q12014 Rebalance | One time backfill for new subscription |

DATA SOURCES SUMMARY

| Data Sources | Notes | Technical Information | Availability | Archiving |
|-------------------------------------------------|-----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| FTP Production FTP Disaster Recovery | See FTP File Overview for details | ftp.crspmi.org (PROD URL) ftp2.crspmi.org (DR URL) 66.35.41.40 (PROD IP) 38.112.41.49 (DR IP) **using IP is not suggested as this is more subject to change than URL so when creating FTP scripts it is suggested to use URL, not IP | Daily by 7:00 PM ET | Index Levels, ICL Close, ICL Open, ICL Close Proforma, ICL Open Proforma and ICL Open Projection and Index Changes files are kept for 11 business days. Historical files currently populated at a minimum quarterly |
| CRSP Index - Secure Website Access | Day T Constituents Day T+1 Changes Corporate Actions ProFormas Ticker Search Analyst Alert | https://www.crspmi.org **contact indexes@crsp.org for credentials** | Multiple releases throughout the day (9:45 AM, 10:30 AM, 11:30 AM, 1:30 PM, 3:30 PM, 6:00 PM, 6:30 PM, 7:10 PM, 8:15 PM) all times are ET | n/a |
| CRSP Index - Holdings Changes Email | Corporate Actions Day T+1 Changes | **contact indexes@crsp.crsp.org for recipient changes** | Daily email by 2:30 PM ET | n/a |

INDEX LEVELS

Daily: crsp_index_levels_YYYYMMDD.txt

History: /history_index_levels/

| Field Name | Field Type | Description |
|------------------|----------------|-----------------------------------------|
| Date_of_Index | varchar(10) | Calendar trading date, day T |
| Index_Name | varchar(150) | Full name of index |
| Index_Code | varchar(11) | Index identifying ticker |
| Currency_Code | varchar(3) | Currency used to value index |
| Index_Value | decimal(22,10) | Index level on day T |
| Close_Market_Cap | decimal(20,2) | Market cap at close on day T |
| Close_Divisor | decimal(20,2) | Divisor at close on day T |
| Close_Count | int | Count of securities at close on day T |
| Daily_Return | decimal(20,12) | Index return for day T |
| Index_Dividend | decimal(20,2) | Dividend total for index on day T |
| Adj_Market_Cap | decimal(20,2) | Opening Market Cap next trading day |
| Adj_Divisor | decimal(20,2) | Opening Divisor next trading day |
| Adj_Count | int | Opening security count next trading day |

CONSTITUENTS OPEN

Daily: crsp_index_constituents_open_V2_YYYYMMDD.txt - History: /history_icl/crsp_index_constituents_open_V2_YYYYMMDD.txt
 Daily: crsp_index_constituents_open_PF_V2_YYYYMMDD.txt - History: /history_icl/crsp_index_constituents_open_PF_V2_YYYYMMDD.txt

| Field Name | Field Type | Description (default value) |
|--------------------|----------------|---------------------------------------------------------------------------------------------------------|
| Effective_Date | varchar(10) | Next calendar trading date after today, day T+1 |
| Index_Name | varchar(150) | Full name of index |
| Index_Code | varchar(11) | Index identifying ticker |
| Company | varchar(136) | Company name |
| Permno | int | CRSP permanent issue identifier |
| SECNO | int | |
| FIGI | varchar(12) | Bloomberg Global ID |
| CUSIP | char(9) | CUSIP identifier of security |
| MIC | char(4) | Market Identifier Code |
| Ticker | varchar(12) | Security ticker symbol |
| Country | char(2) | Country of incorporation (US) |
| Local_Price | decimal(14,6) | Day T closing price |
| Currency_Code | char(3) | Currency used to trade security (USD) |
| FX_RATE | int | Foreign exchange rate (1) |
| Shares_Outstanding | bigint | Number of shares outstanding (BLANK) |
| Market_Cap | decimal(22,2) | Capitalization of a security |
| IWF | decimal(9,3) | Investment Weight Factor or "Float" |
| Band_Mplier | decimal(10,6) | For Cap-based Indexes - Index Shares equal to Effective TSO * IWF * Band_Mplier * RS_Mplier |
| Conc_Mplier | decimal(10,6) | For Sector Indexes - Index Shares equal to Effective TSO * IWF * Conc_Mplier * RS_Mplier |
| Style_Mplier | decimal(10,6) | For Value Growth Indexes - Index Shares equal to Effective TSO * Band_Mplier * Style_Mplier * RS_Mplier |
| RS_Mplier | decimal(10,6) | Received Security Multiplier - Reflects Share Received in a Corporate Action |
| Effective_Tso | bigint | A point in time TSO - used in the calculation of Index Shares |
| Index_Shares | decimal(26,2) | The number of shares held by this index |
| Index_Market_Cap | decimal(20,2) | The market cap of shares held |
| Index_weight | decimal(16,12) | The weight of shares held by this universe |
| Dividend | decimal(14,6) | Dividend amount paid on this trading day |

CONSTITUENTS CLOSE

Daily: crsp_index_constituents_close_V2_YYYYMMDD.txt - History: /history_icl/crsp_index_constituents_close_V2_YYYYMMDD.txt
 Daily: crsp_index_constituents_close_PF_V2_YYYYMMDD.txt - History: /history_icl/crsp_index_constituents_close_PF_V2_YYYYMMDD.txt

| Field Name | Field Type | Description (default values) |
|--------------------|----------------|---------------------------------------------------------------------------------------------------------|
| Effective_Date | varchar(10) | Calendar trading date, day T |
| Index_Name | varchar(150) | Full name of index |
| Index_Code | varchar(11) | Index identifying ticker |
| Company | varchar(136) | Company name |
| Permno | int | CRSP permanent issue identifier |
| SECNO | int | |
| FIGI | varchar(12) | Bloomberg Global ID |
| CUSIP | char(9) | CUSIP identifier of security |
| MIC | char(4) | Market Identifier Code |
| Ticker | varchar(12) | Security ticker symbol |
| Country | char(2) | Country of incorporation (US) |
| Local_Price | decimal(14,6) | Day T closing price |
| Currency_Code | char(3) | Currency used to trade security (USD) |
| FX_RATE | int | Foreign exchange rate (1) |
| Shares_Outstanding | bigint | Number of shares outstanding (BLANK) |
| Market_Cap | decimal(22,2) | Capitalization of a security |
| IWF | decimal(9,3) | Investment Weight Factor or "Float" |
| Band_Mplier | decimal(10,6) | For Cap-based Indexes - Index Shares equal to Effective TSO * IWF * Band_Mplier * RS_Mplier |
| Conc_Mplier | decimal(10,6) | For Sector Indexes - Index Shares equal to Effective TSO * IWF * Conc_Mplier * RS_Mplier |
| Style_Mplier | decimal(10,6) | For Value Growth Indexes - Index Shares equal to Effective TSO * Band_Mplier * Style_Mplier * RS_Mplier |
| RS_Mplier | decimal(10,6) | Received Security Multiplier - Reflects Share Received in a Corporate Action |
| Effective_Tso | bigint | Point in time TSO - used in the calculation of Index Shares |
| Index_Shares | decimal(26,2) | Number of shares held by this index |
| Index_Market_Cap | decimal(20,2) | Market cap of shares held |
| Index_weight | decimal(16,12) | Weight of shares held by this universe |
| Daily_Price_Return | decimal(20,12) | Return on security excluding dividends |
| Daily_Total_Return | decimal(20,12) | Return on security including dividends |
| Dividend | decimal(14,6) | Dividend amount paid on this trading day |

CONSTITUENTS OPEN PROJECTION

Daily: crsp_index_constituents_open_Proj_V2_YYYYMMDD.txt

History: /history_icl/crsp_index_constituents_open_Proj_V2_YYYYMMDD.txt

| Field Name | Field Type | Description (default values) |
|--------------------|----------------|---------------------------------------------------------------------------------------------------------|
| Effective_Date | varchar(10) | Next calendar trading date after today, day T+1 |
| Index_Name | varchar(150) | Full name of index |
| Index_Code | varchar(11) | Index identifying ticker |
| Company | varchar(136) | Company name |
| Permno | int | CRSP permanent issue identifier |
| SECNO | int | |
| FIGI | varchar(12) | Bloomberg Global ID |
| CUSIP | char(9) | CUSIP identifier of security |
| MIC | char(4) | Market Identifier Code |
| Ticker | varchar(12) | Security ticker symbol |
| Country | char(2) | Country of incorporation (US) |
| Local_Price | decimal(14,6) | Day T closing price |
| Currency_Code | char(3) | Currency used to trade security (USD) |
| FX_RATE | int | Foreign exchange rate (1) |
| Shares_Outstanding | bigint | Number of shares outstanding (BLANK) |
| Market_Cap | decimal(22,2) | Capitalization of a security |
| IWF | decimal(9,3) | Investment Weight Factor or "Float" |
| Band_Mplier | decimal(10,6) | For Cap-based Indexes - Index Shares equal to Effective TSO * IWF * Band_Mplier * RS_Mplier |
| Conc_Mplier | decimal(10,6) | For Sector Indexes - Index Shares equal to Effective TSO * IWF * Conc_Mplier * RS_Mplier |
| Style_Mplier | decimal(10,6) | For Value Growth Indexes - Index Shares equal to Effective TSO * Band_Mplier * Style_Mplier * RS_Mplier |
| RS_Mplier | decimal(10,6) | Received Security Multiplier - Reflects Share Received in a Corporate Action |
| Effective_TSO | bigint | A point in time TSO - used in the calculation of Index Shares |
| Index_Shares | decimal(26,2) | The number of shares held by this index |
| Index_Market_Cap | decimal(20,2) | The market cap of shares held |
| Index_Weight | decimal(16,12) | The weight of shares held by this universe |
| Dividend | decimal(14,6) | Dividend amount paid on this trading day |

INDEX CHANGES

crsp_indexchanges_releasetime.txt

| Field Name | Field Type | Description |
|-------------------------------|----------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D | char(1) | Indicates Record Type - Always = D for Data |
| Effective on Open Date | yyyymmdd | Effective on open date. The calendar trading date when these changes will impact index results. Usually report date + 1 but can be report date for late information |
| Effective After Close Date | yyyymmdd | The calendar trading date for which after the close this change takes effect. For T+1 builds this is usually the report date. Can be previous day for late information |
| IndNo | int | Index identifier assigned by CRSP. Report to include pro forma indexes when active |
| Index Symbol | char(11) | Index symbol. Matches the real time total return index ticker for published indexes |
| TR Index Symbol | char(14) | Index symbol assigned by CRSP for the Total Returns series |
| Index Name | varchar(79) | Index name |
| Permno | int | Permanent security identifier used in research products assigned by CRSP |
| Ticker | varchar(14) | Last known trading symbol assigned by primary listing exchange, or last known ticker for a delisted security, on Effective On Open Date (EOOD) |
| CUSIP | char(9) | Last known CUSIP or CIN assigned to security on EOOD |
| FIGI | char(12) | Last known Bloomberg Global ID for security on EOOD. (Composite FIGI) |
| Company Name | varchar(132) | Last known company name on EOOD |
| Exchange MIC | char(4) | Specific Mic code; One field @ listing exchange level (versus operating exchange); List the current MIC (changes go into Comments field) |
| Base Holdings | decimal(20,2) | Holdings on the trading day preceding the Effective on Open date |
| New Holdings | decimal(20,2) | New holdings on EOOD |
| Holdings Change | decimal(20,2) | Change from previous holdings to new holdings |
| Base Effective Float Factor | decimal(18,6) | Effective Float on the trading day preceding the Effective on Open date |
| New Effective Float Factor | decimal(18,6) | New Effective Float on EOOD |
| Base Effective TSO | bigint | Effective TSO on the trading day preceding the Effective on Open date |
| New Effective TSO | bigint | Effective TSO on EOOD |
| New Size Multiplier | decimal(20,12) | Size multiplier on EOOD |
| New Style Multiplier | decimal(20,12) | Style multiplier on EOOD |
| New Concentration Multiplier | decimal(20,12) | Concentration multiplier on EOOD |
| New Received Stock Multiplier | decimal(20,12) | Received Stock multiplier on EOOD |

| Field Name | Field Type | Description |
|--------------------|---------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Event Label | varchar(30) | Corporate action type, bulletin event, or shares observation impacting the security (CA Type – e.g. Merger Mandatory, IPO, Bulletin). If more than one corporate action is applicable, then one is chosen. Any description change without a recognized corporate action event will be labeled as “Bulletin Change.” Index changes without a recognized corporate action event will be labeled as “Index Event” |
| Event Status | char(3) | Status of the event, Approved = AP, Conditionally Approved = CA, Canceled = CN |
| Modified Date | yyyymmdd:hhmm | The release date and time, in Eastern Time, tied to holding changes. If there is a holdings change in at least one index on the day reported, then the modified timestamp is no earlier than the first release on that report date with that holdings change. If there are no holdings changes, then the modified timestamp is the processed version of the corporate action. If there is no explicit event and the timestamp is autodriver from security description data, then the modified timestamp is the earliest release when the latest values of interest are present |
| Change Description | varchar(8000) | Description of the event or index action – includes external notes of actions prepared by CRSP, with changes to selected security data presented as text, appended to any external note. If there are multiple events that have applicable descriptions, they will be concatenated together |

INDEX REBALANCING CALENDAR

December Quarter 2019:

| | |
|------------------------------------------|-----------------------------------------------------------------------------|
| Ranking Date: | After end of day Friday, December 6 |
| Pro Forma Indexes Available via FTP: | Sunday evening, December 8 |
| Pro Forma Indexes Available via Website: | Start of business Monday, December 9 |
| Transitional Reconstitution Date: | After end of day Monday, December 16 – After end of day Friday, December 20 |

March Quarter 2020:

| | |
|------------------------------------------|---------------------------------------------------------------------------|
| Ranking Date: | After end of day Friday, March 6 |
| Pro Forma Indexes Available via FTP: | Sunday evening, March 8 |
| Pro Forma Indexes Available via Website: | Start of business Monday, March 9 |
| Transitional Reconstitution Date: | After end of day Wednesday, March 18 – After end of day Tuesday, March 24 |

June Quarter 2020:

| | |
|------------------------------------------|-------------------------------------------------------------------------|
| Ranking Date: | After end of day Friday, June 5 |
| Pro Forma Indexes Available via FTP: | Sunday evening, June 7 |
| Pro Forma Indexes Available via Website: | Start of business Monday, June 8 |
| Transitional Reconstitution Date: | After end of day Wednesday, June 17 – After end of day Tuesday, June 23 |

September Quarter 2020:

| | |
|------------------------------------------|-----------------------------------------------------------------------------------|
| Ranking Date: | After end of day Friday, September 4 |
| Pro Forma Indexes Available via FTP: | Sunday evening, September 6 |
| Pro Forma Indexes Available via Website: | Start of business Monday, September 8 |
| Transitional Reconstitution Date: | After end of day Wednesday, September 16 – After end of day Tuesday, September 22 |

December Quarter 2020:

| | |
|------------------------------------------|---------------------------------------------------------------------------------|
| Ranking Date: | After end of day Friday, December 4 |
| Pro Forma Indexes Available via FTP: | Sunday evening, December 6 |
| Pro Forma Indexes Available via Website: | Start of business Monday, December 7 |
| Transitional Reconstitution Date: | After end of day Wednesday, December 16 – After end of day Tuesday, December 22 |

RESOURCES

| | |
|-----------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| Breakpoints | http://www.crsp.org/indexes-pages/breakpoints-charts |
| Methodology | http://www.crsp.org/indexes-pages/methodology |
| Factsheets | http://www.crsp.org/fact-sheet-archive |
| Quick Reference | http://www.crsp.org/indexes-pages/crsp-indexes-quick-reference-guide |

CRSP CONTACT INFORMATION

For further information, please visit our website at www.crsp.org or email indexes@crsp.org.