CRSPMI 2013 HISTORICAL INDEXES RELEASE NOTES

SEPTEMBER 2023 QUARTERLY UPDATE

These release notes pertain to the September 2023 quarterly release of the CRSPMI 2013 Historical Indexes Database, available in October 2023.

NEW!

CRSP is excited to announce a new research data product available with the 202309 quarterly data cut released in October 2023. This product is initially being offered at no charge through November 2024 to existing academic and government subscribers of both CRSP's 1925 US Stock & 1925 US Indexes Databases. Data will be available quarterly, with a one month lag.

The CRSPMI 2013 Historical Indexes database provides day-by-day index levels, opening and closing constituents, and pro forma data from CRSP's suite of investable Market Indexes from 2013 to present day.

Please email subscriptions@crsp.org if your institution subscribes to or would like to subscribe to both the 1925 US Stock and 1925 US Indexes databases in order to obtain a no-charge data license agreement to access this new dataset.

More information can be found here - https://www.crsp.org/research/crspmi-2013-historical-indexes/

DELIVERY METHOD, INSTALLS, AND DATA FORMATS

DELIVERY

CRSP data delivery for all products is available through the Cloud, utilizing IPSwitch's MOVEit Cloud product, as well as through Wharton Research Data Services, WRDS.

If you need assistance accessing your account, contact support@crsp.org, or call 312-263-6400, Option 2.

ZIP INSTALLS

CRSP uses a zip process for data installation. ZIP utilities that are standard on all platforms should work to unzip the databases. On Windows computers, CRSP recommends using 7-ZIP, which can be downloaded from this site: http://www.7-zip.org/

Several important items to note follow:

- All directories are extracted to lower case letters. For example: C:\crspdata\mhz201308
- All Windows Users: Extracting a zipped file does not create an installed program in Windows. It will not show in the Windows Control Panel. When uninstalling the data, just delete the directories that contain the detailed files

DATA FORMAT: FLAT FILE ASCII

Product Name: ASCII Zip

File Name: MHZ202309_ASCII.ZIP

STEPS TO INSTALL:

- From the directory containing your downloaded zip file, right click (in Windows)
- Set the extract destination to the current higher level directory where data is normally stored and unzip will add the rest of the path (default is C:\ in Windows)
- For example, in Windows, extracting to C:\ will install the data under C:\crspdata

Contact CRSP Client Services for assistance at: support@crsp.org or call 312-263-6400, Option 2.

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