

CRSPMI INTRADAY RELEASE NOTES

JUNE 2024 QUARTERLY UPDATE

These release notes pertain to the June 2024 quarterly release of the CRSPMI Intraday files, available in July 2024. A compilation of historic anomalies in the database, including freezes and abnormal returns, can be found in the [CRSPMI Intraday Guide](#).

NOTE:

There were no freezes this quarter.

FILE VERSION SPECIFICS

NEW FILES!

CRSPMI Intraday files will include the five indexes listed in table 2 (each set containing Total Return and Price Only Index) in two new files: Core and Eod_core. These new files will be placed in the same MOVEit folder as the existing files (Product_Downloads/Index_History_QTRREL).

The CRSPMI Intraday files include second-by-second levels of CRSP Market Indexes and end-of-day levels. CRSP provides these files in SAS, ASCII, and R formats. With the addition of the two new files, ten files comprise the data set and are listed below:

FILE NAME	SAS SIZE	ASCII SIZE	R SIZE	START DATE	DESCRIPTION
CAP	9.85 GB	17.72 GB	6.47 GB	4/1/2011	CRSP MARKET CAP INDEX LEVELS – SECOND BY SECOND
CORE	281.56 GB	513.8 MB	199.1 MB	12/4/2023	CRSP CORE CAP INDEX LEVELS – SECOND BY SECOND
VG	10.85 GB	19.4 GB	7.58 GB	9/10/2012	CRSP VALUE GROWTH INDEX LEVELS – SECOND BY SECOND
SECTOR	11.86 GB	21.14 GB	7.29 GB	9/21/2012	CRSP SECTOR INDEX LEVELS – SECOND BY SECOND
ESG	1.6 GB	2.9 GB	1.15 GB	9/7/2021	CRSP ISS ESG INDEX LEVELS – SECOND BY SECOND / END OF DAY
EOD_CAP	<1 MB	<1 MB	<1 MB	3/31/2011	CRSP MARKET CAP INDEX LEVELS – END OF DAY
EOD_CORE	<1 MB	<1 MB	<1 MB	12/4/2023	CRSP CORE CAP INDEX LEVELS – END OF DAY
EOD_VG	<1 MB	<1 MB	<1 MB	9/7/2012	CRSP VALUE GROWTH INDEX LEVELS – END OF DAY
EOD_SECTOR	<1 MB	<1 MB	<1 MB	9/20/2012	CRSP SECTOR INDEX LEVELS – END OF DAY
EOD_ESG	<1 MB	<1 MB	<1 MB	9/7/2021	CRSP ISS ESG INDEX LEVELS – END OF DAY
TOTAL ZIP FILE SIZE	23.33 GB	17.83 GB	22.24 GB	N/A	ZIPPED FILE
TOTAL FILE SIZE	34.45 GB	61.67 GB	22.7 GB	N/A	UNZIPPED FILE

*Price level indexes start dates. Total Return level indexes have varying start dates as listed in the [CRSPMI Intraday Guide](#).

** Approximate file sizes as of April, 2024.

CONTENT OF THE NEW CORE AND EOD_CORE FILES:

Effective after the close of December 1, 2023, CRSP launched the following suite of composite indexes. The indexes listed below are now included in the two new files.

TICKER	CUISP	ISIN	INDEX NAME	NASDAQ GIDS POST DATE	OPEN VALUE = 1000	INDEX HISTORY FILE DATA START
CRSPXMT	12666H102	US12666H1023	CRSP US CORE CAP INDEX (TR)	POST DATE	4/1/2011+	12/4/2023
CRSPXM1	12666H201	US12666H2013	CRSP US CORE CAP INDEX (PR)	12/4/2023	4/1/2011+	12/4/2023
CRSPXET	12666J108	US12666J1088	CRSP US TOTAL MARKET EX-MEGA CAP INDEX (TR)	12/4/2023	4/1/2011+	12/4/2023
CRSPXE1	12666J207	US12666J2078	CRSP US TOTAL MARKET EX-MEGA CAP INDEX (PR)	12/4/2023	4/1/2011+	12/4/2023
CRSPMST	12671M104	US12671M1045	CRSP US SMALL / MICRO CAP INDEX (TR)	12/4/2023	4/1/2011+	12/4/2023
CRSPMS1	12671M203	US12671M2035	CRSP US SMALL / MICRO CAP INDEX (PR)	12/4/2023	4/1/2011+	12/4/2023
CRSPXMT	12671T109	US12671T1097	CRSP US CORE CAP VALUE INDEX (TR)	12/4/2023	9/10/2012 ‡	12/4/2023
CRSPXMV1	12671T208	US12671T2087	CRSP US CORE CAP VALUE INDEX (PR)	12/4/2023	9/10/2012 ‡	12/4/2023
CRSPXMG1	12671U106	US12671U1060	CRSP US CORE CAP GROWTH INDEX (TR)	12/4/2023	9/10/2012 ‡	12/4/2023
CRSPXMG1	12671U205	US12671U2050	CRSP US CORE CAP GROWTH INDEX (PR)	12/4/2023	9/10/2012 ‡	12/4/2023

+Best fitting value as if the index started at 1000 on 4/1/2011

Core, Total Market ex-Mega, and Small/Micro Cap indexes are initialized on December 4, 2023, based as if they began at 1000 on the start of day on April 1, 2011, and their constituents each day were the composite of their underlying Mega, Mid, Small, and Micro Cap indexes.

‡Best fitting value as if the index started at 1000 on 9/10/2012

Core Cap Value and Growth index levels are initialized on December 4, 2023, based as if they began at 1000 at the start of day on September 10, 2012, and their constituents each day are estimated based on their underlying indexes. For purposes of assigning Value or Growth to a company in Core Cap each day for this calculation, the assignment uses the sum of the corresponding Large Cap and Small Cap Value or Growth style allocations

FILE LAYOUTS

- Second-by-Second file layouts for index families differ only by the number of indexes in the family. ASCII files are pipe delimited.
- The first column of all files is the DateTime field in YYYY-MM-DD HH:MM:SS format.
- Remaining columns are index levels, each identified by Index Ticker. Levels in the ASCII files are printed at 13.6. The six decimal places represent the full precision that is provided to CRSP.
- End-of-Day file layouts for index families differ only by the number of indexes in the family. ASCII files are pipe delimited.
- The first column of all files is the Date field in YYYY-MM-DD format.
- Remaining columns are index levels, each identified by Index Ticker. Levels in the ASCII files are printed at 13.6. The six decimal places are consistent with the maximum available in the second-by-second files.