

CRSP US INDEX HISTORY FILES RELEASE NOTES

DECEMBER 2019 QUARTERLY UPDATE

These release notes pertain to the December 2019 quarterly release of the CRSP US Index History Files, released in January 2020. A compilation of historic anomalies in the database, including freezes and abnormal returns, can be found in the [CRSP US Index History Files Intraday Guide](#).

ANNOUNCING 'R' FORMAT DATASETS - AVAILABLE JANUARY 31, 2020

Starting with the December 2019 data release, the CRSP US Index History Files will also be available in 'R' format datasets. The 'R' datasets will be in the zip file ihz201912r.zip in the same folder on MOVEit Cloud as the other formats of the data.

CHANGES FOR THE 201912 RELEASE

- The second by second files have had the separate date and time fields collapsed into a single datetime field in both ASCII and SAS.
- The ASCII date format in the End-of-Day files has changed from MM/DD/YYYY to YYYY-MM-DD.

NOTE:

There were no abnormal returns or freezes this quarter.

FILE VERSION SPECIFICS

The CRSP US Index History Files - Intraday include second-by-second levels of CRSP's investible Equity Indexes and End of Day levels. The six files that comprise the data set are provided in SAS, ASCII, and R formats and listed below:

FILE NAME	SAS SIZE	ASCII SIZE	START DATE	DESCRIPTION
CAP	6.52 GB	11.65 GB	4/1/2011	CRSP MARKET CAP INDEX LEVELS – SECOND BY SECOND
VG	6.73 GB	11.96 GB	9/10/2012	CRSP VALUE GROWTH INDEX LEVELS – SECOND BY SECOND
SECTOR	7.38 GB	13.01 GB	9/21/2012	CRSP SECTOR INDEX LEVELS – SECOND BY SECOND
EOD_CAP	<1 MB	<1 MB	3/31/2011	CRSP MARKET CAP INDEX LEVELS – END OF DAY
EOD_VG	<1 MB	<1 MB	9/7/2012	CRSP VALUE GROWTH INDEX LEVELS – END OF DAY
EOD_SECTOR	<1 MB	<1 MB	9/20/2012	CRSP SECTOR INDEX LEVELS – END OF DAY
TOTAL ZIP FILE SIZE	13.45 GB	10.13 GB	N/A	ZIPPED FILE
TOTAL FILE SIZE	20.65 GB	36.64 GB	N/A	UNZIPPED FILE

*Price level indexes start dates. Total Return level indexes having varying start dates as listed in the index descriptions at: <http://www.crsp.org/products/documentation/index-descriptions>

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.