INDEX HISTORY FILES RELEASE NOTES | MARCH 2016 QUARTERLY UPDATE

These release notes pertain to the March 2016 Quarterly release of the CRSP US Index History Files, shipped in April. 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.

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 and ASCII formats and listed below:

File Name (*.sas7bdat or *.dat)	SAS Size	ASCII Size	Start Date	Description
Cap	3.72 GB	6.65 GB	4/1/2011	CRSP Market Cap Index levels — second by second
Vg	3.27 GB	5.81 GB	9/10/2012	CRSP Value Growth Index levels — second by second
Sector	3.57 GB	6.29 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	6.44 GB	4.80 GB	N/A	Zipped File
Total File Size	10.57 GB	18.76 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.com/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 Date field in mm/dd/yyyy format.
- The second column of all files is Time field in h: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 mm/dd/yyyy format.
- Remaining columns are indexes, each identified by Ticker.