CENTER FOR RESEARCH
IN SECURITY PRICES, LLC
An Affiliate of the University of Chicago Booth School of Business

INDEX FILE DESCRIPTION

DIRECT CLIENT FEED

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FTP FILE OVERVIEW

FTP File Name	FTP Folder	Layout/Notes	Period Covered	Availabilty
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	2nd Monday following Ranking Day through Reconstitution Day	Via FTP on Sunday 7:00 PM ET on 2nd Sunday after Ranking Day
crsp_indexchanges_YYYYMMDD_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) 66.35.41.42 (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 Profroma, 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.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

A NOTE FOR INDEX CONSTITUENT OPEN AND CLOSE FILES

A quarterly set of daily history files are made available at the end of each calendar quarter. This collection of files includes the latest files created for each day. If a restatement is reported for a day, then the latest restated file will be included in the history for that day. A restated file may include additional minor changes, otherwise not targeted for the restatement.

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_YYYYMMDD_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 ealier 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 autodriven 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 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
March Quarter 2021:	
Ranking Date:	After end of day Friday, March 5
Pro Forma Indexes Available via FTP:	Sunday evening, March 7
Pro Forma Indexes Available via Website:	Start of business Monday, March 8
Transitional Reconstitution Date:	After end of day Wednesday, March 17 – After end of day Tuesday, March 23
June Quarter 2021:	
Ranking Date:	After end of day Friday, June 4
Pro Forma Indexes Available via FTP:	Sunday evening, June 6
Pro Forma Indexes Available via Website:	Start of business Monday, June 7
Transitional Reconstitution Date:	After end of day Wednesday, June 16 – After end of day Tuesday, June 22
September Quarter 2021:	
Ranking Date:	After end of day Friday, September 3
Pro Forma Indexes Available via FTP:	Sunday evening, September 5
Pro Forma Indexes Available via Website:	Start of business Monday, September 7
Transitional Reconstitution Date:	After end of day Wednesday, September 15 – After end of day Tuesday, September 21
December Quarter 2021:	
Ranking Date:	After end of day Friday, December 3
Pro Forma Indexes Available via FTP:	Sunday evening, December 5
Pro Forma Indexes Available via Website:	Start of business Monday, December 6
Transitional Reconstitution Date:	After end of day Wednesday, December 15 – After end of day Tuesday, December 21

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.