

CRSPMI 2013 HISTORICAL INDEXES RELEASE NOTES

DECEMBER 2024 QUARTERLY UPDATE

These release notes pertain to the December 2024 quarterly release of the CRSPMI 2013 Historical Indexes database, available in January 2025. The updated [CRSPMI 2013 Historical Indexes Guide](#) is now available.

PRODUCT BACKGROUND INFORMATION

In October 2023 CRSP released a new research data product available with the 202309 quarterly data cut. Data is 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 for more information.

Additional information can be found here:

<https://www.crsp.org/research/crspmi-2013-historical-indexes/>

[CRSP Market Indexes Methodology Guide.pdf](#).

INDEX FILE FORMAT CHANGES

CRSP increased the decimal precision for two constituent multiplier fields, Concentration Multiplier and Received Stock Multiplier, from 6 decimals (10,6) to 20 decimals (28,20), beginning in files dated October 24, 2024. The field names affected are Conc_Mplier and RS_Mplier in FTP Constituent Open/Close/PF and Projection files.

CRSP also updated the field "Permno" in Constituent files to "PERMNO". PERMNO® is the proprietary reference key for all securities data maintained by CRSP. Developed in the 1960s, PERMNOs are permanent, unambiguous identifiers for all US-listed equities that are consistent through time over the life of each security, accounting for mergers, spinoffs, distributions and all types of corporate events.

DELIVERY METHOD

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:

<https://www.7-zip.org/>

Several important items to note follow:

- All directories are extracted to lower case letters. For example: C:\crspdata\mh201308
- 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