

# CRSP US INDEX HISTORY FILES - INTRADAY GUIDE

CHICAGO BOOTH 

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# CRSP US INDEX HISTORY FILES - INTRADAY

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	4.47 GB	7.99 GB	4/1/2011	CRSP Market Cap Index levels – second by second
Vg	4.20 GB	7.46 GB	9/10/2012	CRSP Value Growth Index levels – second by second
Sector	4.59 GB	8.09 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	8.32 GB	6.20 GB	N/A	Zippered File
Total File Size	13.27 GB	23.56 GB	N/A	Unzipped File

*\*Price level indexes start dates. Total Return level indexes start at various other dates listed in Index List details at the end of this document.*

**UPDATE APRIL 2014:** Six new indexes have been added to the files. Included in the Small/Mid Capitalization suite are Total Return and Price-only indexes, and Value and Growth Total Return and Price-only indexes. New indexes are included in columns to the far right of each file.

## 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.

## FILE NOTES

- There are two sets of each category of indexes, Total Return, and Price Only.
- *For future reference: In the CRSP historic products, our internal identifier, INDNO includes both total return and price only data. Tickers, CUSIPS, and other identifiers for CRSP products will serve as descriptor fields and not as access keys.*

- Consistently for all indexes and for the full series, the End-of-Day value and the following day 9:30am (ET) values do not match. This is due to the application of cash dividends.
- For capitalization price-only indexes, prior to August 2, 2012, roughly 15% of the End-of-Day values do not match the 9:30 ET open values. These differences are related to the handling of late corporate actions. Data processing was improved, eliminating the mismatches after the August 2nd date.
- CRSP RESTATED INDEXES FOR SEPTEMBER 30 AND OCTOBER 1: CRSP restated end-of-day index levels for September 30 and October 1 due to a closing price error for Leidos Holdings, ticker: LDOS (from \$43.977143 to \$45.52), resulting in minor changes to the Price and Total Return index levels for the following six indexes: Total Market, Mid-Cap, Large-Cap, Technology, Mid-Cap-Value and Large-Cap-Value Indexes.
- An additional day is tacked onto the beginning of the files to allow for an end-of-day return on the first trading day.

#### START DATE AND INDEX = 1000 DATES

The second-by-second levels data availability of the indexes vary depending on when they were released to the public and consumed by IDC's basket calculator.

#### TOTAL MARKET AND CAPITALIZATION INDEXES

- Price-only index levels begin April 1, 2011 and are indexed to 1000 on the start of that date.
- Total return index levels, while indexed to 1000 on the start of April 1, 2011, begin in the data files on December 7, 2012.
- **Exception:** Small Cap X REIT price-only index has a start date of September 10, 2012. The price-only and total return indexes are both indexed to 1000 on the start of that same date.

#### VALUE/ GROWTH INDEXES

- Price-only index levels begin September 10, 2012 and are indexed to 1000 on the start of that date.
- Total return index levels, while indexed to 1000 on the start of September 10, 2012, begin in the data files on December 7, 2012.

#### SECTOR INDEXES

- Sector indexes were based at 1000 on a date in the series that is earlier than the date that we are starting the indexes in these files. The September 21 start date is used because it is as of this date that the current constraint methodology was finalized.
- Price-only index levels begin September 21, 2012 and are indexed to 1000 on the start of February 2, 2012.
- Total return index levels, while indexed to 1000 on the start of February 2, 2012, begin in the data files on December 7, 2012.
- **Exception:** CRSP REIT price and total return indexes are indexed to 1000 on the start of April 1, 2011. This is because they were released with the Total Market and Capitalization Indexes.

## FREEZES

Short freezes in the second-by-second files prior to June 2012 occur, on average, a few times a day. After that time, they occur only once or twice a month. Even rarer – less than 20 in the entire history – are periods in excess of 60 seconds where the basket calculator froze or data were unavailable. These exceptional cases are sorted by date and are listed in the table below.

### STATIC VALUES $\geq$ 1 MINUTE

BEGIN DATE	BEGIN TIME	END DATE	END TIME	COUNT	INDEXES IMPACTED		
					CAPITALIZATION	SECTOR	VALUE/ GROWTH
5/26/2011	09:30:00	5/26/2011	11:41:29	7,890	x		
8/5/2011	10:06:59	8/5/2011	10:11:46	288	x		
8/5/2011	10:11:53	8/5/2011	16:00:00	20,888	x		
8/9/2011	14:21:59	8/9/2011	14:23:15	77	x		
8/9/2011	14:24:01	8/9/2011	14:29:53	353	x		
8/9/2011	14:30:36	8/9/2011	14:39:59	564	x		
8/10/2011	15:47:53	8/10/2011	15:55:32	460	x		
8/10/2011	15:55:33	8/10/2011	15:57:08	96	x		
8/10/2011	15:57:54	8/10/2011	15:59:04	71	x		
8/12/2011	09:30:00	8/12/2011	10:00:00	1,801	x		
8/18/2011	10:03:44	8/18/2011	10:05:00	77	x		
9/1/2011	10:04:14	9/1/2011	10:07:05	172	x		
9/1/2011	10:07:06	9/1/2011	10:11:49	284	x		
9/27/2011	10:00:40	9/27/2011	10:02:46	127	x		
10/18/2011	15:58:59	10/18/2011	16:00:00	62	x		
10/19/2011	10:45:02	10/19/2011	11:00:00	899	x		
2/13/2012	09:30:00	2/13/2012	16:00:00	23,401	x		
8/15/2013	14:30:30	8/15/2013	14:31:36	67	x	x	x

## LARGE RETURNS (ABSOLUTE VALUE)

On two occasions, invalid constituent level ticks came through the feed and impacted index returns. These anomalies are beyond CRSP's control and, fortunately, are infrequent and self-correcting. One was for less than one minute, the second for nearly two minutes. The impact of each is displayed in the table below.

DATE	TIME	RETURN	PRICE RETURN TICKER	TOTAL RETURN TICKER	INDEX NAME
3/1/2013	9:30:20 AM	103.51%	CRSPID1	CRSPIDT	CRSP US Industrials
3/1/2013	9:30:20 AM	1066.88%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
3/1/2013	9:30:20 AM	13.37%	CRSPTM1	CRSPTMT	CRSP US Total Market
3/1/2013	9:31:06 AM	-50.77%	CRSPID1	CRSPIDT	CRSP US Industrials
3/1/2013	9:31:06 AM	-91.43%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
3/1/2013	9:31:06 AM	-11.90%	CRSPTM1	CRSPTMT	CRSP US Total Market
5/16/2013	9:30:01 AM	15.45%	CRSPFN1	CRSPFNT	CRSP US Financials
5/16/2013	9:30:01 AM	223.13%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
5/16/2013	9:30:01 AM	2.83%	CRSPTM1	CRSPTMT	CRSP US Total Market
5/16/2013	9:32:21 AM	-13.47%	CRSPFN1	CRSPFNT	CRSP US Financials
5/16/2013	9:32:21 AM	-69.09%	CRSPMC1	CRSPMCT	CRSP US Micro Cap
5/16/2013	9:32:21 AM	-2.80%	CRSPTM1	CRSPTMT	CRSP US Total Market

## INDEX DESCRIPTIONS

## CAPITALIZATION INDEXES

TICKER	CUSIP	ISIN	INDEX NAME	NASDAQ GIDS POST DATE	OPEN VALUE = 1000	INDEX HISTORY FILE DATA START
CRSPME1	12627R108	US12627R1086	CRSP US Mega Cap Price-Only Index	8/15/2011	4/1/2011	4/1/2011
CRSPLCT	12631M103	US12631M1036	CRSP US Large Cap Total Return Index	12/31/2012	4/1/2011	12/7/2012
CRSPLC1	12627P102	US12627P1021	CRSP US Large Cap Price-Only Index	8/15/2011	4/1/2011	4/1/2011
CRSPMIT	12631T108	US12631T1088	CRSP US Mid Cap Total Return Index	12/31/2012	4/1/2011	12/7/2012
CRSPMI1	12627W107	US12627W1071	CRSP US Mid Cap Price-Only Index	8/15/2011	4/1/2011	4/1/2011
CRSPSMT	12591C103	US12591C1036	CRSP US Small/Mid Cap Total Return Index	3/10/2014	3/7/2014	3/31/2011
CRSPSM1	12632T107	US12632T1079	CRSP US Small/Mid Cap Price-Only Index	3/10/2014	3/7/2014	3/31/2011
CRSPSCT	12630N102	US12630N1028	CRSP US Small Cap Total Return Index	12/31/2012	4/1/2011	12/7/2012
CRSPSC1	12628A104	US12628A1043	CRSP US Small Cap Price-Only Index	8/15/2011	4/1/2011	4/1/2011
CRSPSXT	12632L104	US12632L1044	CRSP US Small Cap ex-REIT Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPSX1	12631G106	US12631G1067	CRSP US Small Cap ex-REIT Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPMCT	12631V103	US12631V1035	CRSP US Micro Cap Total Return Index	12/31/2012	4/1/2011	12/7/2012
CRSPMC1	12627T104	US12627T1043	CRSP US Micro Cap Price-Only Index	8/15/2011	4/1/2011	4/1/2011
CRSPSX1	12631G106	US12631G1067	CRSP US Small Cap ex-REIT Price-Only Index	10/1/2012	4/1/2011	4/1/2011
CRSPMCT	12631V103	US12631V1035	CRSP US Micro Cap Total Return Index	12/31/2012	4/1/2011	12/7/2012
CRSPMC1	12627T104	US12627T1043	CRSP US Micro Cap Price-Only Index	8/15/2011	4/1/2011	4/1/2011

## VALUE AND GROWTH INDEXES

TICKER	CUSIP	ISIN	INDEX NAME	NASDAQ GIDS POST DATE	OPEN VALUE = 1000	INDEX HISTORY FILE DATA START
CRSPMEVT	12631L105	US12631L1052	CRSP US Mega Cap Value Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPMEV1	12630T109	US12630T1097	CRSP US Mega Cap Value Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPMEGT	12631K107	US12631K1079	CRSP US Mega Cap Growth Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPMEG1	12630R103	US12630R1032	CRSP US Mega Cap Growth Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPLCVT	12631R102	US12631R1023	CRSP US Large Cap Value Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPLCV1	12630X100	US12630X1000	CRSP US Large Cap Value Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPLCGT	12631P106	US12631P1066	CRSP US Large Cap Growth Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPLCG1	12630W102	US12630W1027	CRSP US Large Cap Growth Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPMIVT	12629L109	US12629L1098	CRSP US Mid Cap Value Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPMIV1	12631C105	US12631C1053	CRSP US Mid Cap Value Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPMIGT	12628N106	US12628N1063	CRSP US Mid Cap Growth Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPMIG1	12631A109	US12631A1097	CRSP US Mid Cap Growth Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPSMVT	12591L103	US12591L1035	CRSP US Small/Mid Cap Value Total Return Index	3/10/2014	3/7/2014	9/7/2012
CRSPSMV1	12591E109	US12591E1091	CRSP US Small/Mid Cap Value Price-Only Index	3/10/2014	3/7/2014	9/7/2012
CRSPSMGT	12591P104	US12591P1049	CRSP US Small/Mid Cap Growth Total Return Index	3/10/2014	3/7/2014	9/7/2012
CRSPSMG1	12591M101	US12591M1018	CRSP US Small/Mid Cap Growth Price-Only Index	3/10/2014	3/7/2014	9/7/2012
CRSPSCVT	12631N101	US12631N1019	CRSP US Small Cap Value Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPSCV1	12631F108	US12631F1084	CRSP US Small Cap Value Price-Only Index	10/1/2012	9/10/2012	9/10/2012
CRSPSCGT	12630V104	US12630V1044	CRSP US Small Cap Growth Total Return Index	12/31/2012	9/10/2012	12/7/2012
CRSPSCG1	12631E101	US12631E1010	CRSP US Small Cap Growth Price-Only Index	10/1/2012	9/10/2012	9/10/2012

## SECTOR INDEXES

TICKER	CUSIP	ISIN	INDEX NAME	NASDAQ GIDS POST DATE	OPEN VALUE = 1000	INDEX HISTORY FILE DATA START
CRSPCGT	12631W101	US12631W1018	CRSP US Consumer Goods Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPCG1	12630G107	US12630G1076	CRSP US Consumer Goods Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPCST	12631X109	US12631X1090	CRSP US Consumer Services Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPCS1	12630J101	US12630J1016	CRSP US Consumer Services Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPFNT	12632A108	US12632A1088	CRSP US Financials Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPFN1	12630M104	US12630M1045	CRSP US Financials Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPHCT	12632C104	US12632C1045	CRSP US Health Care Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPHC1	12630H105	US12630H1059	CRSP US Health Care Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPIDT	12632E100	US12632E1001	CRSP US Industrials Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPID1	12630F109	US12630F1093	CRSP US Industrials Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPMIT	12632G105	US12632G1058	CRSP US Materials Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPMT1	12630E102	US12630E1029	CRSP US Materials Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPENT	12631Y107	US12631Y1073	CRSP US Oil and Gas Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPEN1	12630A100	US12630A1007	CRSP US Oil and Gas Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPRET	12632K106	US12632K1060	CRSP US REIT Total Return Index	12/31/2012	4/1/2011	12/7/2012
CRSPRE1	12627X105	US12627X1054	CRSP US REIT Price-Only Index	8/15/2011	4/1/2011	9/21/2012
CRSPITT	12632F107	US12632F1075	CRSP US Technology Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPIT1	12630P107	US12630P1075	CRSP US Technology Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPTET	12632H103	US12632H1032	CRSP US Telecom Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPTE1	12630K108	US12630K1088	CRSP US Telecom Price-Only Index	7/16/2012	2/1/2012	9/21/2012
CRSPUTT	12632J109	US12632J1097	CRSP US Utilities Total Return Index	12/31/2012	2/1/2012	12/7/2012
CRSPUT1	12630L106	US12630L1061	CRSP US Utilities Price-Only Index	7/16/2012	2/1/2012	9/21/2012