



CRSP[®] RESEARCH DATA PRODUCTS

**CRSP US STOCK & INDEXES
CROSS-REFERENCE GUIDE**

LEGACY FIZ/SIZ TO CIZ

WHO WE ARE:

Founded at the University of Chicago, CRSP has transformed the world of finance. More than 65 years ago, CRSP developed the first market database that allowed investors to measure historic rates of return for U.S. stocks, broadening the appeal of equity ownership. More than 15 years ago, CRSP launched investable indexes that have become trusted by investors globally, including managers of the world's largest mutual fund.

In February 2026, the acquisition of CRSP brought the CRSP Market Indexes—benchmarks for over \$3 trillion in U.S. equities—into the [Morningstar Indexes](#) family. Additionally, the CRSP Research Data Products, renowned for their academic rigor, historical depth, and accuracy, will further enhance Morningstar's equity research and data capabilities. This integration unites two trusted sources of market insight, reinforcing a shared commitment to transparency, quality, and investor-focused solutions.

Table of Contents

| | |
|--|-----------|
| Chapter 1: Overview | 4 |
| Chapter 2: Stock Data Files | 9 |
| Chapter 3: Index Data & Stock/Index Data Files..... | 18 |
| Appendix..... | 22 |

CHAPTER 1: OVERVIEW AND SUMMARY OF DIFFERENCES

CRSP was established in 1960 as a research center at the University of Chicago to support Professor Lawrence Fisher and James Lorie’s seminal research paper, “Rates of Return on Investment in Common Stocks.” Since that time, CRSP has been curating data for scholarly researchers and investment practitioners. From time-to-time CRSP makes refinements to its databases when new incremental data becomes available. To incorporate new data and enhance the user experience, CRSP developed and in 2022 released a new US Stock & Indexes Database Flat File Format 2.0 (CIZ).

These changes were motivated by CRSP’s commitment to provide subscribers with the most complete and accurate data available by reflecting additional data from new sources. This also allowed CRSP to reconsider how best to present monthly data derived from daily data, which is now complete back to 1925. The new data allows for more accurate and precise monthly stock and index return calculations which are provided in CIZ. These return calculation changes were announced in 2022 when CIZ was introduced to subscribers. CIZ is available in SAS, ASCII and R.

This cross-reference guide is intended to assist in transitioning from flat file format 1.0 (SIZ) and access tools by providing a high-level description of files and tables, drawing relationships between SIZ and CIZ data items. Mappings are made from a legacy file perspective.

In addition to this cross-reference guide, CRSP offers these resources:

- **Flat File Format 2.0 User Guide** - Provides a table-by-table listing of data items in Flat File Format 2.0 (CIZ) and short definitions.
- **CRSP Metadata Guide** - There are 10 metadata files included in Flat File Format 2.0 (CIZ) including schema information, flag files, coverage files, and calendar files, and SIZ to CIZ mapping information.
- **CRSP Index Calculations and Methodologies Guide** - This guide contains formulas and methodologies used to derive CRSP variables in the stock and index files and generated by the CRSP data utilities.
- **Release Notes** - Summarizes monthly, quarterly and annual data updates.

FILE RELATIONSHIPS: LEGACY FIZ/SIZ TO CIZ

| Product Name | CRSP Access (FIZ) | Flat File Format 1.0 (SIZ) | Flat File Format 2.0 (CIZ) |
|------------------------------|-------------------|----------------------------|----------------------------|
| CRSP 1925 US Stock and Index | FIZyyyyymm | SIZyyyyymm | CIZyyyyymm |
| CRSP 1925 US Stock | FAZyyyyymm | SAZyyyyymm | CAZyyyyymm |
| CRSP 1962 US Stock | A6Zyyyyymm | S6Zyyyyymm | C6Zyyyyymm |
| CRSP 1962 Stock and Index | AXZyyyyymm | SXZyyyyymm | CXZyyyyymm |
| CRSP 1925 US Indexes | IFZyyyyymm | SFZyyyyymm | COZyyyyymm |

FILE RELATIONSHIPS

The following table is a summary, high-level view of the legacy and new file relationships.

Note that FIZ is the source data for the SIZ flat files and is in the CRSPAccess format. Therefore, the fields in FIZ can be mapped to equivalent fields in SIZ.

The following files map existing CRSP legacy data items from the SIZ/FIZ, SAZ/FAZ, S6Z/A6Z, SXZ/AXZ and SFZ/IFZ files to data items in the new CIZ, CAZ, C6Z, CXZ, and COZ files.

| Flat File Format 1.0 (FIZ/SIZ) | Flat File Format 2.0 (CIZ) | Description/Comments |
|--------------------------------|---|--|
| Sfz_del | StkDelists | Daily delisting history |
| Sfz_mdcl | StkDelists | Monthly delisting history, may have significant differences due to compounding of daily holding period returns vs the legacy monthly holding period return |
| Sfz_dind | IndDlySeriesData | Daily index time series data, with additional rows for CRSP Investable Indexes |
| Sfz_mind | IndMthSeriesData | Monthly index time series data |
| Sfz_dis | StkDistributions | Distribution history |
| Sfz_dp_dly Sfz_ds_dly | StkDlyPrimarySecurityData StkDlySecurityData | Daily time series security data — primary items Daily time series security data — new file contains a superset of all daily items |
| Sfz_mth | StkMthSecurityData | Monthly time series security data |
| Sfz_hdr | StkSecurityInfoHdr StkIssuerInfoHdr | Issuer and security identifiers, ranges, descriptors |
| Sfz_indhdr | IndFamInfoHdr IndSeriesInfoHdr | Index identifiers, ranges, descriptors |
| Sfz_mbr | StkIndMembership | Security membership in indexes, with significant additional rows for the CRSP Investable Indexes |
| Sfz_nam | StkSecurityInfoHist StkIssuerInfoHist | Name history for issuers and securities |
| Sfz_ndi | SecurityInfoHist | NASDAQ trading information. Market count has been moved to StkDlySecurity |
| Sfz_portd | IndSecStatistics | Annual breakpoints, statistics, and codes for portfolios |
| Sfz_portm | IndIssStatistics | Quarterly breakpoints, statistics, and codes for portfolios |
| Sfz_rb | IndSecRebalSummary IndIssRebalSummary | Breakpoints, statistics, and codes for portfolios, with quarterly issuer capitalization values separated into the IndIssRebalSummary file |
| Sfz_shr | StkShares | Shares outstanding history |
| Sfz_agg_ann | StkAnnSecurityData | Select data items aggregated from daily frequency to annual calendar |
| Sfz_agg_mth | StkMthSecurityData | Select data items aggregated from daily frequency to monthly calendar |
| Sfz_agg_qtr | StkQrtSecurityData | Select data items aggregated from daily frequency to quarterly calendar |

EASIER AND FASTER TABULAR ACCESS

CRSP's Stock and Indexes Flat File Format 1.0 (SIZ) replicated the internal structures of CRSPAccess's hierarchal design which loaded all data for a security at once. In designing CRSP's Stock and Indexes Flat File Format 2.0 (CIZ) files, additional, and sometimes redundant, items, were added in order to simplify query writing and speed the execution of the data in a tabular format.

Three major categories of data were added to improve access: previous daily period data, intermediate calculation amounts, and calculation summary flags.

- **Previous Daily Period Data**

The previous price (DlyPrevPrc - used for the calculation of the daily return) and the previous capitalization (DlyPrevCap - used as a weight for market-value-weighted indexes) and their associated date and flags were added to the main daily file, StkDlySecurityData.

These new fields provide efficient access to these values without the need to use a lag function or a self-join to obtain the values from a previous row.

- **Intermediate Calculation Amounts**

While CRSP maintains the detailed distribution event history in the StkDistribution file, which includes multiple rows for the same security and ex-Distribution Date and detailed code information about every event, widespread usage of distribution information is to calculate how distributions impact the daily return. The new main daily file, StkDlySecurityData, includes the dividends amounts (DlyOrdDivAmt and DlyNonOrdDivAmt), and the price factor (DlyFacPrc) used to calculate the daily return. These denormalized items allow many queries that previously would have had to aggregate the distribution file before joining to the daily file to be executed without that complexity.

- **Calculation Summary Flags**

Many new calculation summary flags allow efficient filtering and grouping of data. Three examples of these new flags are DlyDistRetFlg, DlyRetDurFlg, and AnnCompFlg:

- DlyDistRetFlg (Daily Distribution Return Flag) provides information about the summary distribution values from above so that returns with specific categories of distributions (e.g., No distribution, ordinary cash only, stock split only, etc.) can be easily identified for further analysis.
- DlyRetDurFlg (Daily Return Duration Flag) provides information about the number of periods and days between the prices used to calculate the daily return, whether there were any missing prices, and if there were no missing prices, whether they were adjacent days or intervening weekends or holidays.

AnnCompFlg (Annual Completeness Flag) provides information about the completeness of the underlying daily date used to create the row in the annual aggregate file (StkAnnSecurityData). The expectation is that this flag, perhaps in conjunction with other flags in the annual file, will allow a user to subset the annual data to what best fits their use case while ideally eliminating (or at least greatly reducing) the queries that have to access the very large (about 100,000,000 rows) daily stock file.

FILE RESTRUCTURING

INTRODUCTION OF ISSUER LEVEL – StkIssuerInfoHdr AND StkIssuerInfoHist

Issuer level was introduced to allow an easy way to have non-duplicated counts of issuers (versus securities), enforce consistency for Issuer Level fields: (ICB, UES, SICCD, USIncFlg, NAICS, IssuerNm), and allow clean non-duplicated information about CRSP (Issuer) Cap-Based Statistics.

For convenience, most issuer fields are also included in the security level files StkSecurityInfoHdr and StkSecurityInfoHist.

- Vast majority of issuers (about 98 %) have only one security, and of those with more than one security, the vast majority have exactly two securities (e.g., Class A and Class B). However, there are a couple dozen of issuers that have dozens or even hundreds of securities.
- As a result of implementing the issuer level, a few differences exist between COMPNO and HCOMNAM, and the new fields, NASDCompno and IssuerNm. In addition, in 2022 some historical edits were made to SICCD to ensure consistency for all securities for the same issuer.

MONTHLY HOLDING PERIOD RETURN CALCULATIONS: LEGACY ASSUMPTIONS

For all versions of CRSP's US Stock & Indexes Database prior to CIZ, monthly holding period return calculations for stocks and indexes were based on month-end prices and shares outstanding. While monthly returns are ideally calculated based by compounding daily returns within the month, this approach was not feasible for these versions due to the absence of daily share prices prior to 1962 (only month-end prices were available). Methods and assumptions used to calculate monthly holding period returns for stocks and indexes using month-end data introduced simplifications that are no longer necessary. The impacts of these simplifications included:

- The loss of two consecutive months of return calculations for any stock with a missing month-end share price.
- The implicit assumption that stock dividends were reinvested at month-end.
- The loss of initial, partial-month returns for any stock that did not start trading or was not tracked on the last trading day of

a month (applies to most new securities and all NASDAQ-listed stocks at the beginning of CRSP history on December 14, 1972.

- The implicit assumption that proceeds from a delisted stock in its final incomplete month are all received at the date of the delisting payment.
- Inconsistent application of conventions in the consideration of trading gaps in the calculation of daily and monthly returns.

MONTHLY HOLDING PERIOD RETURNS

STOCK MONTHLY

There is no direct equivalent to SFZ_MTH's holding period returns, but SFZ_MTH's Mret and Mretx data items map most closely to CIZ MthRet and MthRetx respectively. The reason for this is that the calculation of legacy Mret and Mretx uses different assumptions than the calculation of MthRet and MthRetx. For example, MRet is a month-to-month holding period return with dividends reinvested at month-end. MthRet is a compound daily return with dividends reinvested on their ex-dates. These two methods will yield different results, in most cases small but they can be significant. This change to using daily compounded returns rather than monthly also applies to delisting returns (dlret) where the chance of larger differences is also present.

DAILY PRIMARY DATA (PRIMARY VS. FULL)

STOCK DAILY DATA— StkDlySecurityData AND StkDlySecurityPrimaryData

- StkDlySecurityData is a complete file with 32 columns and closely matches data items in SIZ's SFZ_DP_DLY and SFZ_DS_DLY. The size of a complete file is approximately 20 GB.
- Contains Prices, Returns, Volume, Capitalization, Previous Values (e.g., Previous Price, Previous Capitalization), Bid/Ask, High/Low, and Open.
- Prices, Returns, Volume, and Capitalization are also included in the StkDlySecurityPrimaryData file.
- Subset of delisting columns has been added, reducing the need to include the StkDelists file in some common queries.
- StkDlySecurityPrimaryData file has the same number of rows but fewer columns; all 12 columns in this file are also included in the StkDlySecurityData. StkDlySecurityPrimaryData is analogous to SIZ's SFZ_DP_DLY and contains the most commonly used columns. The StkDlySecurityPrimaryData file size is approximately 7 GB, less than a quarter of the size of the StkDlySecurityData. Since this file is smaller, obtaining results might be easier and faster.

NEW DATA ITEMS

- Addition of ICB Industry field (high level only – Energy, Telecom, Tech, etc.) in the following files: StkIssuerInfoHdr, StkIssuerInfoHist, StkSecurityInfoHdr, StkSecurityInfoHist
- Addition of UES Industry field (high level only – Energy, Telecom, Tech, etc.) in the following files: StkIssuerInfoHdr, StkIssuerInfoHist, StkSecurityInfoHdr, StkSecurityInfoHist
- Addition of the index returns, index levels, and index membership for the investable CRSP Indexes, including the new CRSP ISS ESG Indexes.
- Addition of a new file, StkMthFloatShares, that contains monthly float time series data for a subset of securities starting as early as December 1999.

Addition of Completeness Flag and Completeness SubFlag field in the monthly, quarterly, and annual aggregate files to allow for easier filtering of complete underlying daily data from infrequent circumstances where the data is not complete for a variety of reasons.

NEW FLAG ITEMS FOR DELISTS DISTRIBUTION AND SHARE CODES

Overloaded data items, such as numeric delists and distribution codes, are “unpacked” and replaced by alphanumeric flag items. As a result, information is more visible, and end-users can filter more efficiently on a more granular level.

Detailed information may be found in the [CRSP US Stock & Indexes Flat File Layout Guide 2.0](#).

METADATA FILES

With the CRSP Stock and Indexes Flat File Format 2.0 (CIZ), CRSP has included 10 metadata files (see [Metadata Guide - File Format 2.0](#)). These files allow for improved ingestion into proprietary systems and provide descriptions and definitions that may be incorporated more easily into online access tools. Within the 10 metadata files, there are five groups of files:

- Three metadata schema files containing information about the files, items, and columns can help speed the importing of the ASCII files. In addition, the item names, descriptions, and definitions can be more easily searched within the access tool of choice than a stand-alone PDF document and potentially even incorporated into an online access tool.
- Numeric codes were unpacked into alphanumeric fields, and two metadata flag files provide more flexible and sophisticated searching of all the flag values, descriptions, and definitions used throughout the files.
- Two metadata coverage files contain the results of data profiling done by CRSP that are intended to be useful in providing a more three-dimensional description of the data than a text-only description. For example, the percent of securities for which an item has non-missing values or the number of instances that a particular flag value is used can help determine if a specific item or flag is appropriate for a study.
- Two metadata calendar files are intended to improve transparency related to exchange holidays and closures and ease of use by supplementing and complementing date arithmetic functions with pre-calculated information about the CRSP daily, monthly, quarterly, and weekly periods.
- The tenth metadata file is helpful for those familiar with the Flat File Format 1.0 (SIZ) files or the CRSPAccess files by providing a mapping between the previous item names and the names of the new items. Details on that file are found in the [Cross Reference Guide](#).

CHAPTER 2: STOCK DATA FILES

SFZ_DEL & SFZ_MDEL — MAPS TO StkDelists

Table includes delisting return and related data. The StkDelists data items are not always an exact match to the corresponding SFZ_Mdel data items due to StkDelists compounding of daily data vs SFZ_Mdel's use of legacy monthly returns, amounts etc. Some delisting information is now also available in StkDlySecurityData for ease of use. See the MetaSIZtoCIZ mapping file for more details.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|-------------------------------------|---|
| kypermno | PERMNO | PERMNO | PERMNO |
| (m)dlstdt | Delist Date | DelistingDt | Delist Date |
| (m)dlstcd | Delist Code (Click here for Delist Code mapping) | DelActionType | Delisting Corporation Action Type |
| | | DelStatusType | Delisting Completion Status Type |
| | | DelReasonType | Delisting Reason Type |
| | | DelPaymentType | Delisting Payment Summary Type |
| (m)nwperm | New PERMNO | DelPERMNO | PERMNO that follows after delisting |
| (m)nwcomp | New PERMCO | DelPERMCO | PERMCO that follows after delisting |
| (m)nextdt | Date of Next Available Information | DelNextDt | Date of Next Price after delisting |
| (m)dlprc | Delisting Price | DelNextPrc (see also DelNextPrcFlg) | Price after delisting |
| (m)dlpdt | Delisting Payment Date | DelAmtDt | Delisting Amount Date |
| (m)dlamt | Delisting Amount | DelDivAmt | Amount of ordinary and non-ordinary dividends |
| (m)dlret | Delisting Return | DelRet | Delisting Total Return |
| (m)dlretx | Delisting Return without Dividends | Item not present | Data items not present in new files |

SFZ_DIS — MAPS TO STKDISTRIBUTIONS

Table includes distribution details and amounts. DISTCD and ACPERM were part of the natural key/sort order of the SFZ_DIS, but DisSeqNbr (Distribution Sequence Number) was added to the StkDistributions table.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|---------------------|-------------------------------------|
| kypermno | PERMNO | PERMNO | PERMNO |
| distcd | Distribution Code (Click here for Distribution Code mapping) | DisType | Distribution Type |
| | | DisFreqType | Distribution Frequency Type |
| | | DisPaymentType | Distribution Payment Method Type |
| | | DisDetailType | Distribution Detail Type |
| | | DisTaxType | Distribution Tax Status Type |
| | | DisOrigCurType | Distribution Original Currency Type |
| | | DisAmountSourceType | Distribution Amount Source Type |
| divamt | Dividend Amount | DisDivAmt | Divident Amount |
| facpr | Factor to Adjust Price | DisFacPr | Factor to Adjust Price |
| facshr | Factor to Adjust Shares | DisFacShr | Factor to Adjust Share |
| dclrdt | Declaration Date | DisDeclareDt | Delaration Date, if available |
| exdt | Ex-Distribution Date | DisExDt | ExDistribution Date |
| rcrddt | Record Date | DisRecordDt | Record Date, if available |

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-----------------------|---------------------|--|
| paydt | Payment Date | DisPayDt | Payment Date, if available |
| acperm | Acquiring PERMNO | DisPERMNO | PERMNO of the Security Received |
| accomp | Acquiring PERMCO | DisPERMCO | PERMCO of the Issuer Providing Payment |

SFZ_DP_DLY — Maps to StkDlyPrimarySecurityData and StkDlySecurityData

Table contains primary daily time series data — prices, returns, volumes, and capitalization; these item are now in both the StkDlyPrimarySecurityData and, if non-primary items are needed, the much larger StkDlySecurityData file.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-------------------------------|------------------------------|--|
| kypermno | PERMNO | PERMNO | PERMNO |
| caldt | Date | DlyCalDt (see also YYYYMMDD) | Daily Calendar Date |
| prc | Price or Bid/Ask Average | DlyPrc (see also DlyPrcFlg) | Daily Price (Closing Trade or Bid/Ask Average) |
| ret | Total Return | DlyRet | Daily Total Return |
| retx | Return without Dividends | DlyRetx | Daily Price Return |
| tcap | Capitalization, End of Period | DlyCap (see also DlyCapFlg) | Daily Capitalization |
| vol | Volume | DlyVol | Daily Volume |

SFZ_DS_DLY — Maps to StkDlySecurityData

Table contains secondary daily time series data. StkDlySecurityData also includes all the primary data and the numerous fields that do not have S*Z equivalents - see DlyPrevPrc, DlyPrevPrcFlg, DlyPrevDt, DlyPrevCap, DlyPrevCapFlg, DlyRetI, DlyRetMissFlg, DlyRetDurFlg, DlyOrdDivAmt, DlyNonDivAmt, DlyFacPrc, DlyDistRetFlg, DlyClose, DlyMMCnt, and DlyPrcVol.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-------------------------|---------------------------------|---|
| kypermno | PERMNO | PERMNO | PERMNO |
| caldt | Date | DlyCalDt (see also YYYYMMDD) | Daily Calendar Date |
| bidlo | Bid or Low Price | DlyLow (see also DlyBid below) | Daily Low Trade |
| askhi | Ask or High Price | DlyHigh (see also DlyAsk below) | Daily High Trade |
| bid | Bid | DlyBid | Daily Closing Bid. Note that some values that were previously only in BIDLO have been moved to DlyBid |
| ask | Ask | DlyAsk | Daily Closing Ask. Note that some values that were previously only in ASKHI have been moved to DlyAsk |
| numtrd | NASDAQ Number of Trades | DlyNumTrd | Daily Number of Trades (NASDAQ Only) |
| openprc | Open Price | DlyOpen | Daily Open Trade |

SFZ_HDR — Maps to StkSecurityInfoHdr and StkIssuerInfoHdr

This table includes descriptors and identifiers at the issuer and security levels. New files separate and organize issuer and security data in separate files. In addition, there are several new fields added. StkSecurityInfoHdr contains SecurityHdrFlg, SecurityActiveFlg, ExchangeTier, SecInfoStartDt, SecInfoEndDt, and ShareClass. StkIssuerInfoHdr contains IssuerInfoStartDt, IssuerInfoEndDt, IssuerBegdt, IssuerEndDt, IssuerHdrFlg, CNUM, SecurityRangeCnt, SecurityTotalCnt, and IssuerStatusType. Both files contain ICBIndustry and UESIndustry.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|---|---|
| kypermno | PERMNO | PERMNO | PERMNO (Security-Only) |
| cusip | CUSIP | HdrCUSIP (see also CNUM) | Most recent cusip on file or dummy CUSIP (Security-Only) |
| cusip9 | CUSIP9 | HdrCUSIP9 | Most recent cusip on file or dummy CUSIP (Security-Only) |
| htick | Ticker Symbol | Ticker | TICKER (Security-Only) |
| permco | PERMCO | PERMCO | CRSP Permanent Company (Both tables) |
| compno | NASDAQ Company Number | NASDCompno | Latest NASDAQ Company (Both tables) |
| issuno | NASDAQ Issue Identifier | NASDIssuno | Latest NASDAQ Issue number (Security-Only) |
| hexcd | Exchange Code | Not present (see PrimaryExch & ConditionalType) | Data not present in new files (Security-Only) |
| hsiccd | SIC Code | SICCD | SIC CODE (Both tables) |
| begdt | Stock Data Begin Date | SecurityBegDt | Starting date for security - all daily data (Security-Only) |
| enddt | Stock Data End Date | SecurityEndDt | Ending date for security - all daily data (Security-Only) |
| hdlstcd | Delist Code (Click here for Delist Code mapping) | SecurityActiveFlg | Security Active Flag (Security-Only) |
| | | DelActionType | Delisting Corporation Action Type (Security-Only) |
| | | DelStatusType | Delisting Completion Status Type (Security-Only) |
| | | DelReasonType | Delisting Reason Type (Security-Only) |
| | | DelPaymentType | Delisting Payment Summary Type (Security-Only) |
| hcomnam | Company Name | SecurityNm IssuerNm | Security Name class A, COM, etc. (Security-Only) Issuer Name (Both tables) |
| htsymbol | Trading Symbol | TradingSymbol | TRADING SYMBOL (Security-Only) |
| hsnaics | NAICS Code | NAICS | NAICS CODE (Both tables) |
| hshrcd | Share Code (Click here for Share Code mapping) | USIncFlg | US Incorporation Flag (Y/N/X) (Security-Only) |
| | | IssuerType | Issuer Type (Corp, LTD, REIT, etc.) (Both tables) |
| | | SecurityType | Security Type (Fund, Equity, Unit, etc.) (Security-Only) |
| | | SecuritySubType | Security Sub-Type (Com, ETN, ETF, etc.) (Security-Only) |
| | | ShareType | Share Type (Com, ADRs, SBIs, etc.) (Security-Only) |
| hprimexch | Primary Exchange | PrimaryExch | Primary Exchange (Security-Only) |
| htrdstat | Trading Status | TradingStatusFlg | Trading Status (active, halt, suspend) (Security-Only) |
| hsecstat | Security Status | ConditionalType | Conditional Type (Security-Only) |

SFZ_MTH — Maps to StkMthSecurityData

Table contains raw monthly time series data aggregated from the daily series for prices, returns, capitalization, and volume. Differences as noted. See also SFZ_AGG_MTH file.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-------------------------------|---|--|
| kypermno | PERMNO | PERMNO | PERMNO |
| mcaldt | Date | MthCalDt (see also YYYYMM) | Date |
| mprc | Price or Bid/Ask Average | MthPrc (see also MthPrcFlg) | Monthly Price or Bid/Ask Average |
| mret | Total Return | MthRet (compounded daily return) | Monthly Total Return using compounded daily returns and associated methodology |
| mretx | Return without Dividends | MthRetx (compounded daily return without dividends) | Monthly Total Return without dividends using compounded daily returns and associated methodology |
| mtcap | Capitalization, End of Period | MthCap | Monthly Market Capitalization |
| mvol | Volume | MthVol | Monthly Volume Traded |
| mbidlo | Bid or Low Price | Not Present | Derived from DlyLow in StkDlySecurityData |
| maskhi | Ask or High Price | Not Present | Derived from DlyHigh in StkDlySecurityData |
| mbid | Bid | Not Present | Derived from DlyBid in StkDlySecurityData |
| mask | Ask | Not Present | Derived from DlyAsk in StkDlySecurityData |
| mspread | Closing Bid/Ask Spread | Not Present | Calculate asDlyAsk - DlyBid in StkDlySecurityData |
| maltprc | Alternate Price | MthPrc (see also MthPrcFlg) | Monthly Price or Bid/Ask Average - variation |
| maltprcdt | Alternate Price Date | MthPrcDt (see also MthDtFlg) | Monthly Price Date |

SFZ_NAM — Maps to StkSecurityInfoHist and StkIssuerInfoHist

Legacy table includes history of descriptors and identifiers at the issuer and security levels. The legacy share type codes map into numerous items in the StkSecurityInfoHist and StkIssuerInfoHist files. In addition, there are several new fields added, including header fields added for easier access. Both files contain ICBIndustry and UESIndustry. StkSecurityInfoHist contains SecurityBegDt, SecurityEndDt, SecurityHdrFlg, HdrCUSIP, HdrCUSIP9, SecurityActiveFlg, ExchangeTier, SecurityNm, SecInfoStartDt, SecInfoEndDt, and ShareClass. StkIssuerInfoHist, DelActionType, DelStatusType, DelReasonType, and DelPaymentType contain IssInfoStartDt, IssInfoEndDt, IssuerBegdt, IssuerEndDt, IssuerHdrFlg, CNUM, SecurityRangeCnt, SecurityTotalCnt, and IssuerStatusType.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-------------------------|--------------------------------|---|
| kypermno | PERMNO | PERMNO | PERMNO (Security-Only) |
| namedt | Name History Begin Date | SecInfoStartDt | Security Information Start Date (Security-Only) |
| nameenddt | Name History End Date | SecInfoEndDt | Security Information End Date (Security-Only) |
| ncusip | CUSIP | CUSIP | CUSIP (Security-Only) |
| ncusip9 | CUSIP9 | CUSIP9 | CUSIP9 (Security-Only) |
| ticker | Ticker | Ticker | Ticker (Security-Only) |
| comnam | Company Name | IssuerNm (see also SecurityNm) | Company Name (Both tables) |
| shrcls | Share Class | ShareClass | Share Class (Security-Only) |

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|---|--|
| shrcd | Share Code (Click here for Share Code mapping) | ShareType | Share Type (Com, ADRs, SBIs, etc.) (Security-Only) |
| | | SecurityType | Security Type (Fund, Equity, Unit, etc.) (Security-Only) |
| | | SecuritySubType | Security Sub-Type (Com, ETN, ETF, etc.) (Security-Only) |
| | | USIncFlg | US Incorporation Flag |
| | | IssuerType | Issuer Type (Corp, LTD, REIT, etc.) (Both tables) |
| exchcd | Exchange Code | Not Present (see PrimaryExch & ConditionalType) | Data not present in new files |
| siccd | SIC Code | SICCD | SIC Code (Both tables) |
| tsymbol | Trading Symbol | TradingSymbol | Trading Symbol (Security-Only) |
| snaics | NAICS Code | NAICS | NAICS Code (Both tables) |
| primexch | Primary Exchange | PrimaryExch | Primary Exchange (Security-Only) |
| trdstat | Trading Status | TradingStatusFlg | Trading Status (active, halt, suspend) (Security-Only) |
| secstat | Security Status | ConditionalType | Conditional Type (Security-Only) |

SFZ_NDI — Maps to StkSecurityInfoHist and StkDlySecurityData

Table includes NASDAQ trading information. Items are separated into logical locations, mapping to two tables.

NDI Items moved to StkSecurityInfoHdr and StkSecurityInfoHist

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--------------------------|--|---|
| kypermno | PERMNO | PERMNO | PERMNO |
| trtsdt | NASDAQ Traits Start Date | SecInfoStartDt | Security Information Start Date |
| trtsenddt | NASDAQ Traits End Date | SecInfoEndDt | Security Information End Date |
| nsdinx | NASDAQ Index Code | Not Present (see SICCD, NAICS, ICBIndustry, and UESIndustry) | No direct mapping. Item aligns closest to the following in StkSecurityInfoHist: SIC Code, NAICS Code, ICB Industry and UES Industry |
| nmsind | NASDAQ Market Indicator | ExchangeTier | Exchange Tier - StkSecurityInfoHist table |
| trtscd | NASDAQ Status Code | Not present | Data not present in new files |

Items moved to StkDlySecurityData due to frequency of change

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-----------------------------------|---------------------|--|
| kypermno | PERMNO | PERMNO | PERMNO |
| Trtsdt to Trtsenddt | NASDAQ Traits Start and End Dates | DlyCalDt | Daily Calendar Date |
| mmcnt | NASDAQ Market Maker Count | DlyMMCnt | Daily Market Maker Count (NASDAQ Only) |

SFZ_SHR — Maps to StkShares

Table includes shares outstanding observations and coding scheme for identifying the source of change. Note also the inclusion of the new StkFloatShares file related to Shares Outstanding, but it is not a direct map.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---------------------------------|---------------------|------------------------------|
| kypermno | PERMNO | PERMNO | PERMNO |
| shrsdt | Shares Out Observation Date | ShrStartDt | Share Information Start Date |
| shrsenddt | Shares Out Observation End Date | ShrEndDt | Share Information End Date |
| shrout | Shares Outstanding | ShrOut | Total Shares OutStanding |
| shrflg | Shares Out Observation Flag | ShrSource | Share Change Source Type |

SFZ_AGG_MTH — Maps to StkMthSecurityData

Two new fields have been added to provide summary information about the completeness of the data row - MthCompFlg and MthCompSubFlg.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--|---------------------|--|
| KYPERMNO | PERMNO | PERMNO | PERMNO |
| YYYYMM | Integer Year and Month | YYYYMM | Integer Year and Month |
| mcaldt | Date | MthCalDt | Date |
| mthprc | Monthly Price or Bid/Ask Average | MthPrc | Monthly Price or Bid/Ask Average |
| mthprcflg | Monthly Price Flag | MthPrcFlg | Monthly Price Flag |
| mthprcdt | Monthly Price Date | MthPrcDt | Monthly Price Date |
| mthdtflg | Monthly Date Flag | MthDtFlg | Monthly Date Flag |
| mthdelflg | Monthly Delisting Flag | MthDelFlg | Monthly Delisting Flag |
| mthcap | Monthly Market Capitalization | MthCap | Monthly Market Capitalization |
| mthprevprc | Monthly Previous Price | MthPrevPrc | Monthly Previous Price |
| mthprevprcflg | Monthly Previous Price Flag | MthPrevPrcFlg | Monthly Previous Price Flag |
| mthprevdt | Monthly Previous Date | MthPrevDt | Monthly Previous Date |
| mthprevdtflg | Monthly Previous Date Flag | MthPrevDtFlg | Monthly Previous Date Flag |
| mthprevcap | Monthly Previous Capitalization | MthPrevCap | Monthly Previous Capitalization |
| mthret | Monthly Total Return | MthRet | Monthly Total Return |
| mthretx | Monthly Return Without Dividends | MthRetx | Monthly Return Without Dividends |
| mthretflg | Monthly Return Without Dividends | MthRetFlg | Monthly Return Flag |
| mthdiscnt | Monthly Distribution Count | MthDisCnt | Monthly Distribution Count |
| mthvol | Monthly Volume Traded | MthVol | Monthly Volume Traded |
| mthvolflg | Monthly Volume Flag | MthVolFlg | Monthly Volume Flag |
| mthprcvol | Monthly Price Volume | MthPrcVol | Monthly Price Volume |
| mthfacshrflg | Monthly Share Factor Flag | MthFacShrFlg | Monthly Factor to Adjust Shares Flag |
| mthprcvolmisscnt | Monthly Count of Missing Prices or Volumes | MthPrcVolMissCnt | Monthly Count of Missing Prices or Volumes |
| ncusip | CUSIP | CUSIP | CUSIP on MthPrcDt |
| ticker | Ticker | Ticker | Ticker on MthPrcDt |

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|---------------------|--|
| comnam | Company Name | IssuerNm | Issuer Name on MthPrcDt |
| shrcd | Share Code (Click here for Share Code mapping) | ShareType | Share Type (Com, ADRs, SBIs, etc.) on MthPrcDt |
| | | SecurityType | Security Type (Fund, Equity, Unit, etc.) on MthPrcDt |
| | | SecuritySubType | Security Sub-Type (Com, ETN, ETF, etc.) on MthPrcDt |
| | | USIncFlg | US Incorporation Flag (Y/N/X) on MthPrcDt |
| | | IssuerType | Issuer Type (Corp, LTD, REIT, etc.) on MthPrcDt |
| nmsind | NASDAQ Market Indicator | ExchangeTier | Exchange Tier on MthPrcDt |
| primexch | Primary Exchange | PrimaryExch | Primary Exchange on MthPrcDt |
| trdstat | Trading Status | TradingStatusFlg | Trading Status (active, halt, suspend) on MthPrcDt |
| secstat | Security Status | ConditionalType | Security Status/Conditional Type on MthPrcDt |

SFZ_AGG_QTR — Maps to StkQtrSecurityData

Two new fields have been added to provide summary information about the completeness of the data row - QtrCompFlg and QtrCompSubFlg.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--|---------------------|--|
| KYPERMNO | PERMNO | PERMNO | PERMNO |
| YYYYQ | Integer Year and Quarter | YYYYQ | Integer Year and Quarter |
| qcaldt | Date | QtrCalDt | Date |
| qtrprc | Quarterly Price or Bid/Ask Average | QtrPrc | Quarterly Price or Bid/Ask Average |
| qtrprcflg | Quarterly Price Flag | QtrPrcFlg | Quarterly Price Flag |
| qtrprcdt | Quarterly Price Date | QtrPrcDt | Quarterly Price Date |
| qtrdtflg | Quarterly Date Flag | QtrDtFlg | Quarterly Date Flag |
| qtrdelflg | Quarterly Delisting Flag | QtrDelFlg | Quarterly Delisting Flag |
| qtrcap | Quarterly Market Capitalization | QtrCap | Quarterly Market Capitalization |
| qtrprevprc | Quarterly Previous Price | QtrPrevPrc | Quarterly Previous Price |
| qtrprevprcflg | Quarterly Previous Price Flag | QtrPrevPrcFlg | Quarterly Previous Price Flag |
| qtrprevdt | Quarterly Previous Date | QtrPrevDt | Quarterly Previous Date |
| qtrprevdtflg | Quarterly Previous Date Flag | QtrPrevDtFlg | Quarterly Previous Date Flag |
| qtrprevcap | Quarterly Previous Capitalization | QtrPrevCap | Quarterly Previous Capitalization |
| qtrret | Quarterly Total Return | QtrRet | Quarterly Total Return |
| qtrretx | Quarterly Return Without Dividends | QtrRetx | Quarterly Return Without Dividends |
| qtrretflg | Quarterly Return Flag | QtrRetFlg | Quarterly Return Flag |
| qtrdiscnt | Quarterly Distribution Count | QtrDisCnt | Quarterly Distribution Count |
| qtrvol | Quarterly Volume Traded | QtrVol | Quarterly Volume Traded |
| qtrvolflg | Quarterly Volume Flag | QtrVolFlg | Quarterly Volume Flag |
| qtrprcvol | Quarterly Price Volume | QtrPrcVol | Quarterly Price Volume |
| qtrfacshrflg | Quarterly Share Factor Flag | QtrFacShrFlg | Quarterly Factor to Adjust Shares Flag |
| qtrprcvolmisscnt | Quarterly Count of Missing Prices or Volumes | QtrPrcVolMissCnt | Quarterly Count of Missing Prices or Volumes |
| ncusip | CUSIP | CUSIP | CUSIP on QtrPrcDt |

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|---------------------|--|
| ticker | Ticker | Ticker | Ticker on QtrPrcDt |
| comnam | Company Name | IssuerNm | Issuer Name on QtrPrcDt |
| shrcd | Share Code (Click here for Share Code mapping) | ShareType | Share Type (Com, ADRs, SBIs, etc.) on QtrPrcDt |
| | | SecurityType | Security Type (Fund, Equity, Unit, etc.) on QtrPrcDt |
| | | SecuritySubType | Security Sub-Type (Com, ETN, ETF, etc.) on QtrPrcDt |
| | | USIncFlg | US Incorporation Flag (Y/N/X) on QtrPrcDt |
| | | IssuerType | Issuer Type (Corp, LTD, REIT, etc.) on QtrPrcDt |
| nmsind | NASDAQ Market Indicator | ExchangeTier | Exchange Tier on QtrPrcDt |
| primexch | Primary Exchange | PrimaryExch | Primary Exchange on QtrPrcDt |
| trdstat | Trading Status | TradingStatusFlg | Trading Status (active, halt, suspend) on QtrPrcDt |
| secstat | Security Status | ConditionalType | Security Status/Conditional Type on QtrPrcDt |

SFZ_AGG_ANN — Maps to StkAnnSecurityData

Two new fields have been added to provide summary information about the completeness of the data row - AnnCompFlg and AnnCompSubFlg.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|---------------------|---|
| KYPERMNO | PERMNO | PERMNO | PERMNO |
| YYYY | Integer Year | YYYY | Integer Year |
| acaldt | Date | AnnCalDt | Date |
| annprc | Annual Price or Bid/Ask Average | AnnPrc | Annual Price or Bid/Ask Average |
| annprcflg | Annual Price Flag | AnnPrcFlg | Annual Price Flag |
| annprcdt | Annual Price Date | AnnPrcDt | Annual Price Date |
| anndtflg | Annual Date Flag | AnnDtFlg | Annual Date Flag |
| anndelflg | Annual Delisting Flag | AnnDelFlg | Annual Delisting Flag |
| anncap | Annual Market Capitalization | AnnCap | Annual Market Capitalization |
| annprevprc | Annual Previous Price | AnnPrevPrc | Annual Previous Price |
| annprevprcflg | Annual Previous Price Flag | AnnPrevPrcFlg | Annual Previous Price Flag |
| annprevdt | Annual Previous Date | AnnPrevDt | Annual Previous Date |
| annprevdtflg | Annual Previous Date Flag | AnnPrevDtFlg | Annual Previous Date Flag |
| annprevcap | Annual Previous Capitalization | AnnPrevCap | Annual Previous Capitalization |
| annret | Annual Total Return | AnnRet | Annual Total Return |
| annretx | Annual Return Without Dividends | AnnRetx | Annual Return Without Dividends |
| annretflg | Annual Return Flag | AnnRetFlg | Annual Return Flag |
| anndiscnt | Annual Distribution Count | AnnDisCnt | Annual Distribution Count |
| annvol | Annual Volume Traded | AnnVol | Annual Volume Traded |
| annvolflg | Annual Volume Flag | AnnVolFlg | Annual Volume Flag |
| annprcvol | Annual Price Volume | AnnPrcVol | Annual Price Volume |
| annfacshrflg | Annual Share Factor Flag | AnnFacShrFlg | Annual Factor to Adjust Shares Flag |
| annprcvolmisscnt | Annual Count of Missing Prices or Volumes | AnnPrcVolMissCnt | Annual Count of Missing Prices or Volumes |

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|---|---------------------|--|
| ncusip | CUSIP | CUSIP | CUSIP on AnnPrcDt |
| ticker | Ticker | Ticker | Ticker on AnnPrcDt |
| comnam | Company Name | IssuerNm | Issuer Name on AnnPrcDt |
| shrcd | Share Code (Click here for Share Code mapping) | ShareType | Share Type (Com, ADRs, SBIs, etc.) on AnnPrcDt |
| | | SecurityType | Security Type (Fund, Equity, Unit, etc.) on AnnPrcDt |
| | | SecuritySubType | Security Sub-Type (Com, ETN, ETF, etc.) on AnnPrcDt |
| | | USIncFlg | US Incorporation Flag (Y/N/X) on AnnPrcDt |
| | | IssuerType | Issuer Type (Corp, LTD, REIT, etc.) on AnnPrcDt |
| nmsind | NASDAQ Market Indicator | ExchangeTier | Exchange Tier on AnnPrcDt |
| primexch | Primary Exchange | PrimaryExch | Primary Exchange on AnnPrcDt |
| trdstat | Trading Status | TradingStatusFlg | Trading Status (active, halt, suspend) on AnnPrcDt |
| secstat | Security Status | ConditionalType | Security Status/Conditional Type on AnnPrcDt |

CHAPTER 3: INDEX DATA & STOCK/INDEX DATA FILES

Full index files are available for 1925 and 1962 Stock & Index products. 1925 and 1962 Stock-only products include indexes limited to CRSP value- and equal-weighted capitalization indexes and the published S&P 500 and NASDAQ Composite price-only return indexes. In the current version of the files, the values are being calculated on our legacy system, and passed-through to the new files, and therefore may not match precisely with values recalculated from the new files.

SFZ_DIND — Map to IndDlySeriesData

Tables include time series data for daily index series. Two new items have been added, DlyEligCnt and DlyWgtAmt. For the Stock & Indexes products, new rows containing the values of the CRSP Investable Indexes have also been add.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--------------------------------------|---------------------------------|--|
| kyindno | INDNO | INDNO | INDNO |
| caldt | Date | DlyCalDt (see also YYYYMMDD) | Daily Calendar Date |
| tret | Total Return on Index | DlyTotRet | Daily Total Return on Index |
| tind | Total Return Index Level | DlyTotInd | Daily Index Level from Index Total Return |
| aret | Return without Dividends on Index | DlyPrcRet | Daily Price Return on Index (from RetX) |
| aind | Return without Dividends Index Level | DlyPrclnd | Daily Price Level from Index Price Return |
| iret | Income Return on Index | DlyIncRet | Daily Income Return on Index |
| iind | Income Return Index Level | DlyIncInd | Daily Index Level from Index Income Return |
| usdcnt | Used Count | DlyUsdCnt (see also DlyWgtAmt) | Used (Security) Count on CalDt |
| usdval | Used Value | DlyUsdVal (see also DlyWgtAmt) | Used (Capitalization) Value on CalDt |
| totcnt | Total Count | DlyTotCnt (see also DlyEligCnt) | Total (Security) Count on CalDt |
| totval | Total Value | DlyTotVal | Total (Capitalization) Value on CalDt |

SFZ_MIND — Maps to IndMthSeriesData

Table includes time-series data for the monthly index series. In addition, two new items have been added, MthEligCnt and MthWgtAmt.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--------------------------------------|---------------------------------|--|
| kyindno | INDNO | INDNO | INDNO |
| mcaldt | Date | MthCalDt (see also YYYYMM) | Integer Year and Month |
| mtret | Total Return on Index | MthTotRet | Monthly Total Return on Index |
| mtind | Total Return Index Level | MthTotInd | Monthly Index Level from Index Total Return |
| maret | Return without Dividends on Index | MthPrcRet | Monthly Price Return on Index (from Retx) |
| maind | Return without Dividends Index Level | MthPrclnd | Monthly Price Level from Index Price Return |
| miret | Income Return on Index | MthIncRet | Monthly Income Return on Index |
| miind | Income Return Index Level | MthIncInd | Monthly Index Level from Index Income Return |
| musdcnt | Used Count | MthUsdCnt (see also MthWgtAmt) | Used (Security) Count on MCalDt |
| musdval | Used Value | MthUsdVal (see also MthWgtAmt) | Used (Capitalization) Value on MCalDt |
| mtotcnt | Total Count | MthTotCnt (see also MthEligCnt) | Total (Security) Count on MCalDt |
| mtotval | Total Value | MthTotVal | Total (Capitalization) Value on MCalDt |

SFZ_INDHDR — Maps to IndSeriesInfoHdr and IndFamilyInfoHdr

Tables include index and family names and parameters. Legacy files include rule and methodology details that are not implemented in the new files. For example, INDNOs and INDFAMs that have been added from CRSP's Investable Index Data. These will not appear in the legacy files.

Items moved to IndSeriesInfoHdr

In addition, four new fields have been added that previously were only in the PDF documentation: IndFamilyType, FreqAvail, WeightType, and CntValType.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-------------------------|---------------------|--------------------------------|
| kyindno | INDNO | INDNO | INDNO |
| indname | Index Name | IndNm | Index Name |
| indbegdt | Beginning Date of Index | IndBegDt | Index Begin Date |
| indenddt | End Date of Index | IndEndDt | Index End Date |
| indfam | Index Family | INDFAM | Unique Index Family Key |
| portnum | Portfolio Number | PortNum | Portfolio Number |
| baselvl | Index Base Level | BaseLvl | Index Base Level (e.g. 100, 1) |
| basedt | Index Base Date | BaseDt | Index Base Date |

Items Moved to IndFamilyInfoHdr

Additional items have been moved from the PDF documentation to the IndFamilyInfoHdr - IndexFamNm, IndFamilyBegDt, IndFamilyEndDt, FreqAvail, WeightType, CntValType, IndFamilySize, IndFamilyFirstINDNO, IndFamilyLastINDNO, and UnderlyingDataCd.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-------------------------------|---------------------|--------------------------------------|
| indfam | Index Family | INDFAM | Unique Index Family Key |
| portnum | Portfolio Number | PortNum | Portfolio Number |
| baselvl | Index Base Level | BaseLvl | Index Base Level (e.g. 100, 1) |
| basedt | Index Base Date | BaseDt | Index Base Date |
| calcrule | Index Rules | BreakPointStatType | BreakPoint Statistic Type |
| listrule | Index Listing Exception Rules | RuleGroup | Group of Valid Types for this Family |

Note: The AVAILABILITY, METHOD, REBALRULE, PUNIVERSE, and UNIVERSE fields have been restructured into AssignStatType, IndFamType, WeightType, BreakpointFreqType, PortOrder, BreakpointStatType, BreakpointINDFAM, UniverseType, and ExchangeGroup.

SFZ_MBR — Maps to StkIndMembership

Membership data is available to subscribers of the 1925 and 1962 Stock & Index products, and INDFAM has been added to this table for improved access. Also, the membership data now has Sew rows from the CRSP Investable Indexes. The natural key to this file includes INDNO, which is a better field to use than INDFAM for most purposes. However, for comparison to legacy's KEYSET field, INDFAM should be used.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-----------------------|---------------------|----------------------------|
| kypermno | PERMNO | PERMNO | PERMNO |
| keyset | Keyset | INDFAM | INDFAM |
| mbrdt | Member Begin Date | MbrStartDt | Membership Start Date |
| mbrenddt | Member End Date | MbrEndDt | Membership End Date |
| mbrflag | Member Flag | MbrFlg | Membership Flag |

SFZ_PORTD & SFZ_PORTM — Map to IndSecStatistics and IndIssStatistics (Issuer Cap-Based Only)

Portfolio membership information is available to subscribers of the 1925 and 1962 stock and index products. The ANNUAL field was overloaded and has been split into two fields, and the Issuer Cap-Based statistics would have duplicate values for multiple PERMNOs for the same PERMCO, and these have been collapsed into a single issuer row.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--|-----------------------|--|
| kypermno | PERMNO | PERMNO | PERMNO |
| keyset | Index Family | INDFAM | INDFAM |
| annual | Year | YYYY SecAssignYYYY | Calculation Year Security Assignment Year |
| (m)pportnum | Portfolio Decile Number | SecAssignPortNum | Security Assignment Portfolio Number |
| (m)pindno | Index INDNO for Daily (Monthly) Family | SecAssignINDNO | Security Assignment INDNO |
| (m)pstat | Portfolio Statistic for Daily (Monthly) Family | SecStat | Security Statistic |
| (m) ppflg | Security Statistic Flag | SecStatFlg | Security Statistic Missing Flag |

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--|-------------------------|--|
| kypermno | PERMNO | PERMCO | PERMCO |
| keyset | Index Family | INDFAM | INDFAM |
| annual | Year | YYYYQ IssAssignYYYYQ | Calculation Quarter Issuer Assignment Quarter |
| mpportnum | Portfolio Decile Number | IssAssignPortNum | Issuer Assignment Portfolio Number |
| mpindno | Index INDNO for Monthly Family | IssAssignINDNO | Issuer Assignment INDNO |
| mpstat | Portfolio Statistic for Monthly Family | IssStat | Issuer Statistic |
| mppflg | Security Statistic Flag | IssStatFlg | Issuer Statistic Missing Flag |

SFZ_RB — Maps to IndSecRebalSummary and IndIssRebalSummary

Tables include breakpoints and statistics for index deciles and portfolios. Breakpoint information is available to subscribers of the 1925 and 1962 Stock & Index and the 1925 Index-only products. In addition, INDNOs that have been added from CRSP's Investable Index Data and these will not appear in the legacy files.

Items mapping to the IndSecRebalanceSummary,

For Annually Rebalanced - Security-Based Capitalization, Standard Deviation, and Beta Indexes. Fields YYYY, SecAssignYYYY, SecIssuerAllCnt, SecSecurityDropCnt, SecSecurityAddCnt, SecMinStatIssuerNm, and SecMaxStatIssuerNm.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--|---|--|
| kyindno | INDNO | INDNO | INDNO |
| rbbegdt | Index Rebalancing Begin Date | SecAssignStartDt | Security AssignmentStart Date |
| rbenddt | Index Rebalancing End Date | SecAssignEndDt | Security Assignment End Date |
| rusdcnt | Index Rebalancing Count | Not Present (see SecIssuerAllCnt & SecSecurityAllCnt) | Data not present in new files |
| minid | PERMNO Associated with Minimum Statistic | SecMinStatPERMNO | PERMNO associated with the Minimum statistic |
| maxid | PERMNO Associated with Maximun Statistic | SecMaxStatPERMNO | PERMNO associated with the Maximum statistic |

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|-----------------------|---------------------------------|--|
| minstat | Minimum Statistic | SecMinStat SecLowBreakpoint | Minimum Security statistic Low Breakpoint Security statistic |
| maxstat | Maximum Statistic | SecMaxStat SecHighBreakpoint | Maximum Security statistic High Breakpoint Security statistic |

Items mapping to IndIssRebalSummary

For the Quarterly Rebalanced Issuer Cap-Based Indexes. Added fields are YYYYQ, IssAssignYYYYQ, IssSecurityAllCnt, IssSecurityDropCnt, IssSecurityAddCnt, IssMinStatIssuerNm, IssMaxStatIssuerNm, IssLowBreakpoint and IssHighBreakpoint.

| Legacy Item ID (FIZ/SIZ) | Legacy Name (FIZ/SIZ) | New ITEM Name (CIZ) | New ITEM Description (CIZ) |
|--------------------------|--|---|--|
| kyindno | INDNO | INDNO | INDNO |
| rbbegdt | Index Rebalancing Begin Date | IssAssignStartDt | Issuer Assignment Start Date |
| rbenddt | Index Rebalancing End Date | IssAssignEndDt | Issuer Assignment End Date |
| rusdcnt | Index Rebalancing Count | Not Present (see IssIssuerAllCnt & IssSecurityAllCnt) | Data not present in new files |
| minid | PERMNO Associated with Minimum Statistic | IssMinStatPERMCO | PERMCO associated with the Minimum statistic |
| maxid | PERMNO Associated with Maximum Statistic | IssMaxStatPERMCO | PERMCO associated with the Maximum statistic |
| minstat | Minimum Statistic | IssMinStat | Minimum Issuer statistic |
| maxstat | Maximum Statistic | IssMaxStat | Maximum Issuer statistic |

APPENDIX

MetaSIZtoCIZ – SIZ TO CIZ COLUMN MAPPING

File includes information about the SIZ to CIZ Column Mapping and is useful to translate from SIZ columns to CIZ columns and conventions.

| Item Name | Item Description | Item Definition |
|---------------------|-----------------------------|--|
| SIZFileName | SIZ File Name | Name of the SIZ File |
| SIZColPosition | SIZ Column Position | Column Position of the item within the SIZ file |
| SIZColMapSeq | SIZ Column Mapping Sequence | Sequence number to distinguish when there is a one to many mapping between an SIZ Item and a CIZ Item |
| SIZItemName | SIZ Item Name | Name of the SIZ Item |
| SIZItemDesc | SIZ Item Description | Short Description of the SIZ Item |
| CIZFileName | CIZ File Name | Name of the CIZ File, if a mapping is available |
| CIZItemName | CIZ Item Name | Name of the CIZ Item, if a mapping is available |
| CIZItemDesc | CIZ Item Description | Short Description of the CIZ Item, if a mapping is available |
| SIZMappingType | SIZ to CIZ Mapping Type | Mapping Type provides information on how the SIZ column could be mapped to the CIZ column(s), if applicable |
| SIZMappingSubType | SIZ to CIZ Mapping Sub Type | Mapping Sub Type provides additional information on how the SIZ column could be mapped to the CIZ column(s), if applicable |
| CIZColumnKey | CIZ Column Key | CIZ Column Key is a unique key for the Metadata Column Information File |
| CIZFileKey | CIZ File Key | CIZ File Key is a unique key for the Metadata File Information File |
| CIZItemKey | CIZ Item Key | CIZ Item Key is a unique key for the Metadata Item Information File |
| SIZColumnMappingKey | SIZ to CIZ Mapping Key | SIZ to CIZ Mapping Key is a unique surrogate integer key to the MetaSIZtoCIZ file |