

CRSPMI 2013 HISTORICAL INDEXES RELEASE NOTES

JUNE 2024 QUARTERLY UPDATE

These release notes pertain to the June 2024 quarterly release of the CRSPMI 2013 Historical Indexes database, available in July 2024. 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. This product is initially being offered at no charge through November 2024 to existing academic and government subscribers of both CRSP's 1925 US Stock & 1925 US Indexes Databases. Data will be 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 if your institution subscribes to or would like to subscribe to both the 1925 US Stock and 1925 US Indexes databases in order to obtain a no-charge data license agreement to access this new dataset.

More information can be found here - <https://www.crsp.org/research/crspmi-2013-historical-indexes/>

NEW INDEXES BEGINNING ON DECEMBER 4, 2023

Effective after the close of December 1, 2023, CRSP launched the following suite of composite indexes:

INDEX DESCRIPTION	INDEX NAME	INDEX IDENTIFIER
CORE CAP (MEGA/MID/SMALL)	CRSP US CORE CAP INDEX (TR)	CRSPXMT
	CRSP US CORE CAP INDEX (PR)	CRSPXM1
TOTAL MARKET EX-MEGA CAP	CRSP US TOTAL MARKET EX-MEGA CAP INDEX (TR)	CRSPXET
	CRSP US TOTAL MARKET EX-MEGA CAP INDEX (PR)	CRSPXE1
SMALL/MICRO CAP	CRSP US SMALL/MICRO CAP INDEX (TR)	CRSPXMST
	CRSP US SMALL/MICRO CAP INDEX (PR)	CRSPXMS1
CORE CAP VALUE	CRSP US CORE CAP VALUE INDEX (TR)	CRSPXMVT
	CRSP US CORE CAP VALUE INDEX (PR)	CRSPXMV1
CORE CAP GROWTH	CRSP US CORE CAP GROWTH INDEX (TR)	CRSPXMGT
	CRSP US CORE CAP GROWTH INDEX (PR)	CRSPXMG1

For more information, please see [CRSP Market Indexes Methodology Guide.pdf](#).

INDEX FILE FORMAT CHANGES

Beginning April 1, 2024, Constituent Close and Index Level Files began to include additional fields with start of day information. Sample files are available upon request. Files for dates prior to April 1, 2024 were not changed.

These file format changes first appear in the June 2024 quarterly release available in July 2024.

CONSTITUENT CLOSE FILE FORMAT CHANGES

With the June release, all Constituent Close files include four additional fields at the end of each row. These fields contain data that is included in the Constituent Open files but may include updates if the start of day data was adjusted. The additional fields are:

- Adj_Start_Local_Price - decimal(14,6) - Start of day price used for the security in index calculations.
- Adj_Start_Index_Weight - decimal(16,12) - Start of day weight of the security within the index.
- Adj_Start_Market_Cap - decimal(20,2) - Start of day capitalization of the security.
- Adj_Start_Index_Market_Cap - decimal(20,2) - Start of day market cap of index shares for the security within the index.

Also, the format will change for the Market_Cap field in Constituent Close files from decimal(22,2) to decimal(20,2) beginning April 1,2024.

INDEX LEVEL FILE FORMAT CHANGES

With the June release, the Index Levels file includes two additional fields at the end of each row. These are fields that are available in the previous day's Index Level file but will show updates if any relevant start of day constituent data was adjusted. The additional fields are:

- Start_Market_Cap - decimal(20,2) - Market cap of the index at the start of day.
- Adj_Start_Index_Value - decimal(22,10)- Index Value at the start of day.

Also, the format will change for the Index_Dividend field in the Index Levels file from decimal(20,2) to decimal(20,10).

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