CRSPMI 2013 HISTORICAL INDEXES

CRSP® CENTER FOR RESEARCH IN SECURITY PRICES
An Affiliate of the University of Chicago

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PRODUCT OVERVIEW

The CRSPMI 2013 Historical Indexes database provides day-by-day index levels, constituents open and close, and pro forma data from CRSP's suite of investable Market Indexes from 2013 to present day.

The CRSP Market Indexes (CRSPMI) are the logical extension of CRSP's core research products. Today, this suite of investable indexes has more than $2 trillion assets under management and includes capitalization-based, industry sector, value and growth style, and ESG indexes. The indexes blend advancements in academic research with industry practice in a fundamentally sound manner under the premise that an index must reflect the way that money managers actually invest. The new CRSPMI 2013 Historical Indexes will provide a rich foundation from which to explore actual U.S equity market performance.

INDEX LEVEL AND CONSTITUENT HISTORY

A quarterly set of zipped daily history files are made available at the end of each calendar quarter. Previous quarters back to 2013 are static and remain available in two groups under MOVEit Product_Downloads. CRSPMI_2013_Historical_Indexes_ASCII_History contains dates through 2022, and CRSPMI_2013_Historical_indexes_ASCII_Quarterly contains dates beginning in 2023. Within each of these groups, a set of history folders contain the data organized by data type. One history folder contains all the Index Levels files, one history folder contains all the Constituents Open files, one history folder contains all the Constituents Close files, and one history folder contains all the Constituents Open Projection files. See the following tables for folders, zip file names, and contents of files of each type.

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.

FTP FILE OVERVIEW

FTP File Name	FTP Folder	Layout/Notes	Period Covered	Original Availability
crsp_index_levels_YYYYMMDD.txt	/crsp_index_levels	See index levels worksheet	Day T End of Day (market close)	Daily by 7:00 PM ET
crsp_index_constituents_open_V2_YYYYMMDD.txt	/crsp_index_constituents_open	See constituent open worksheet	Day T+1 Beginning of Day (market open)	Daily by 7:00 PM ET
crsp_index_constituents_close_V2_YYYYMMDD.txt	/crsp_index_constituents_close	See constituent close worksheet	Day T End of Day (market close)	Daily by 7:00 PM ET
crsp_index_constituents_open_PF_V2_YYYYMMDD.txt	/crsp_index_constituents_open	See constituent open worksheet	Ranking Date through the last Transitional Reconstitution Date	Sunday following Ranking through the last Transitional Reconstitution Date
crsp_index_constituents_close_PF_V2_YYYYMMDD.txt	/crsp_index_constituents_close	See constituent close worksheet	Ranking Date through the last Transitional Reconstitution Date	Trading Day following Ranking through the last Transitional Reconstitution Date
crsp_index_constituents_open_Proj_V2_YYYYMMDD.txt	/crsp_index_constituents_open_projection	See constituent open projection worksheet	Transitional Reconstitution Dates	Sunday following Ranking through the last Transitional Reconstitution Date

INDEX LEVELS

History: /crsp_index_levels/YYYY_q#_crsp_index_levels.zip, where YYYY is year and # is the quarter of the year
Daily: crsp_index_levels_YYYYMMDD.txt

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

CONSTITUENTS OPEN

History: /crsp_index_constituents_open/YYYY_q#_crsp_index_constituents_open_V2.zip, where YYYY is the year and # is the quarter of the year
Daily: crsp_index_constituents_open_V2_YYYYMMDD.txt

History: /crsp_index_constituents_open/YYYY_crsp_index_constituents_open_PF_V2.zip, where YYYY is the year
Daily: crsp_index_constituents_open_PF_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 identifier, available beginning October 30, 2014
SECNO	int	CRSP Market Indexes permanent identifier, discontinued on January 13, 2020
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)	Start of day price used for the security in index calculations on the effective date, including any adjustment from the previous day 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)	The capitalization of the security at the start of day on the effective date
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 index shares for the security within the index at the start of day on the effective date
Index_Weight	decimal(16,12)	The weight of the security within the index at the start of day on the effective date
Dividend	decimal(14,6)	Dividend amount paid on this trading day

CONSTITUENTS CLOSE

History: /crsp_index_constituents_close/YYYY_q#_crsp_index_constituents_close_V2.zip, where YYYY is the year and # is the quarter of the year
Daily: crsp_index_constituents_close_V2_YYYYMMDD.txt

History: /crsp_index_constituents_close/YYYY_crsp_index_constituents_close_PF_V2.zip, where YYYY is the year
Daily: 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 identifier, available beginning October 30, 2014
SECNO	int	CRSP Market Indexes permanent identifier, discontinued on January 13, 2020
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)	End of day value used for the security in index calculations on the effective date, equal to the sum of the end of day price and the value of any end of day payments
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)	The capitalization of the security at the end of day on the effective date
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

Field Name	Field Type	Description (Default Values)
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)	The market cap of index shares for the security within the index at the end of day on the effective date
Index_Weight	decimal(16,12)	The weight of the security within the index at the end of day on the effective date
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

History: /crsp_index_constituents_open_projection/YYYY_q#_crsp_index_constituents_open_Proj_V2.zip, where YYYY is the year and # is the quarter of the year

Daily: crsp_index_constituents_open_Proj_V2_YYYYMMDD.txt

Field Name	Field Type	Description (default values)
Effective_Date	varchar(10)	Calendar trading date of an upcoming transitional reconstitution day
Index_Name	varchar(150)	Full name of index
Index_Code	varchar(11)	Index identifying ticker
Company	varchar(136)	Company name
Permno	int	CRSP permanent identifier, available beginning October 30, 2014
SECNO	int	CRSP Market Indexes permanent identifier, discontinued on January 13, 2020
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)	
Currency_Code	char(3)	Currency used to trade security (USD)
FX_RATE	int	Foreign exchange rate (1)
Shares_Outstanding	bigint	
Market_Cap	decimal(22,2)	
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)	
Index_Weight	decimal(16,12)	
Dividend	decimal(14,6)	