

CRSPMI INTRADAY RELEASE NOTES

DECEMBER 2023 QUARTERLY UPDATE

These release notes pertain to the December 2023 quarterly release of the CRSPMI Intraday files, available in January 2024. A compilation of historic anomalies in the database, including freezes and abnormal returns, can be found in the [CRSPMI Intraday Guide](#).

NOTE:

There were no freezes this quarter.

FILE VERSION SPECIFICS

The CRSPMI Intraday files include second-by-second levels of CRSP Market Indexes and End of Day levels. The six files that comprise the data set are provided in SAS, ASCII, and R formats and listed below:

FILE NAME	SAS SIZE	ASCII SIZE	R SIZE	START DATE	DESCRIPTION
CAP	9.50 GB	16.99 GB	6.21 GB	4/1/2011	CRSP MARKET CAP INDEX LEVELS – SECOND BY SECOND
VG	10.43 GB	18.52 GB	7.25 GB	9/10/2012	CRSP VALUE GROWTH INDEX LEVELS – SECOND BY SECOND
SECTOR	11.46 GB	20.19 GB	6.98 GB	9/21/2012	CRSP SECTOR INDEX LEVELS – SECOND BY SECOND
ESG	1.33 GB	2.38 GB	975 MB	9/7/2021	CRSP ISS ESG INDEX LEVELS – SECOND BY SECOND / END OF DAY
EOD_CAP	<1 MB	<1 MB	<1 MB	3/31/2011	CRSP MARKET CAP INDEX LEVELS – END OF DAY
EOD_VG	<1 MB	<1 MB	<1 MB	9/7/2012	CRSP VALUE GROWTH INDEX LEVELS – END OF DAY
EOD_SECTOR	<1 MB	<1 MB	<1 MB	9/20/2012	CRSP SECTOR INDEX LEVELS – END OF DAY
EOD_ESG	<1 MB	<1 MB	<1 MB	9/7/2021	CRSP ISS ESG INDEX LEVELS - END OF DAY
TOTAL ZIP FILE SIZE	22.02 GB	16.80 GB	20.97 GB	N/A	ZIPPED FILE
TOTAL FILE SIZE	32.73 GB	58.09 GB	21.40 GB	N/A	UNZIPPED FILE

*Price level indexes start dates. Total Return level indexes having varying start dates as listed in the index descriptions at: <https://www.crsp.org/indexes/>.

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 DateTime field in YYYY-MM-DD HH: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 YYYY-MM-DD 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 are consistent with the maximum available in the second-by-second files.