

# CRSP US INDEX HISTORY FILES RELEASE NOTES

SEPTEMBER 2020 QUARTERLY UPDATE

These release notes pertain to the September 2020 quarterly release of the CRSP US Index History Files, released in October 2020. A compilation of historic anomalies in the database, including freezes and abnormal returns, can be found in the [CRSP US Index History Files Intraday Guide](#).

## NOTE:

There was a freeze for the following times:

| BEGIN DATE | BEGIN TIME | END DATE | END TIME | DURATION (SECONDS) | CAP-BASED | SECTOR | VALUE/GROWTH |
|------------|------------|----------|----------|--------------------|-----------|--------|--------------|
| 7/14/20    | 15:50:05   | 7/14/20  | 15:50:10 | 6                  |           |        | X            |
| 9/3/20     | 15:56:18   | 9/3/20   | 15:56:21 | 4                  | X         | X      |              |
| 9/3/20     | 15:56:18   | 9/3/20   | 15:56:24 | 7                  |           |        | X            |
| 9/11/20    | 10:11:25   | 9/11/20  | 10:11:31 | 7                  |           |        | X            |
| 9/23/20    | 12:02:37   | 9/23/20  | 12:02:40 | 4                  | X         | X      | X            |

## FILE VERSION SPECIFICS

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, ASCII, and R formats and listed below:

| FILE NAME           | SAS SIZE | ASCII SIZE | R SIZE   | START DATE | DESCRIPTION                                       |
|---------------------|----------|------------|----------|------------|---|
| CAP                 | 7.08 GB  | 12.66 GB   | 4.45 GB  | 4/1/2011   | CRSP MARKET CAP INDEX LEVELS – SECOND BY SECOND   |
| VG                  | 7.43 GB  | 13.20 GB   | 5.07 GB  | 9/10/2012  | CRSP VALUE GROWTH INDEX LEVELS – SECOND BY SECOND |
| SECTOR              | 8.15 GB  | 14.36 GB   | 4.90 GB  | 9/21/2012  | CRSP SECTOR INDEX LEVELS – SECOND BY SECOND       |
| 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             |
| TOTAL ZIP FILE SIZE | 14.90 GB | 11.26 GB   | 14.14 GB | N/A        | ZIPPED FILE                                       |
| TOTAL FILE SIZE     | 22.67 GB | 40.23 GB   | 14.43 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: <http://www.crsp.org/products/documentation/index-descriptions>

## 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.