

Downloadable volume index data sets for Eventus

- Questions about these data sets? Please visit <http://support.eventstudy.com>.
- Downloadable data sets are a premium service for our annual subscribers. You need to be on your Eventus annual subscriber organization's network, either physically or through a VPN, to gain access.
- If your organization has a single-version, single-fee perpetual license, or if you are interested in volume indexes based on other combinations of stocks than provided here (see below), please use the Volume Index Wizard from the Windows Start Menu folder for Eventus.
- Please write to wrd-support@wharton.upenn.edu if you have questions about the updating of pre-installed volume index data sets on WRDS as these are maintained by WRDS staff. For questions about usage of volume index data sets, please visit <http://support.eventstudy.com>.
- Volume index data sets for use with Eventus for Windows in PC SAS are in VI200909-Windows.zip. Download to Documents\Eventus\Datasets or any other desired folder on your system and unzip it to extract the data sets in SAS for Windows format.
- Volume index data sets for Eventus on non-Windows systems are in VI200909.cport. After downloading, run Proc Cimport in SAS to convert the SAS data sets to your system's SAS format.
- The volume_indexD data sets contain daily data; volume_indexM, monthly data.
- The indexes are limited by market as indicated by numbers in the data set name: 1100, NYSE-Alternext; 0010, Nasdaq; 1111, NYSE-Alternext-Nasdaq-Arca.
- All indexes in these data sets are built using only stocks with CRSP share code 10 or 11, which limits the universe to regular U.S. stocks and excludes REITs, ADRs, etc.

Below are stripped-down usage examples; add windows and options as desired. Uncomment and edit the libname evdata statement to point to the folder containing the data sets, unless you have the library reference already defined in the SAS Explorer. After running the libname statement if needed, you can use the SAS Explorer in PC SAS to see the data sets. In Windows or any other system, you also can use SAS procedures like Proc Contents to see summaries of the data sets.

```
/* libname evdata 'C:\Documents and Settings\Me\My Documents\Eventus\Datasets'; */
filename request 'replace this with your request file';
Eventus Volumeindex=evdata.Volume_indexD_1_0_0_1111;
Request;
EvtStudy Volume;
```

```
/* libname evdata 'C:\Users\Me\Documents\Eventus\Datasets'; */
filename request 'replace this with your request file';
Eventus Monthly Volumeindex=evdata.Volume_indexM_1_0_0_0010;
Request;
EvtStudy Volume;
```