

CRSP U.S. STOCK & INDEX RELEASE NOTES

APRIL 2021 MONTHLY UPDATE

These release notes pertain to the April 2021 Monthly release of the CRSP US Stock and Index databases, available in May 2021.

SIFT RELEASE:

A new version of CRSPSift (version 4.3.21) is now available. This version of Sift removes all Flash references and has corrected Help File links. Other minor cosmetic updates are included. This release is not a mandatory release, but is desirable in that nonfatal error messages related to Flash have been removed.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending April 2021. It contains the number of securities and information about the maximums of the event arrays.

DATA FREQUENCY	# OF SECURITIES	MAX NAMES	MAX DIST	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAILY	35044	28	1538	4041	1	4	2849	10000	93436
MONTHLY	35016	28	1538	4041	1	4	2849	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20210430	1-25128
MONTH-END TRADING CALENDAR	19251231-20210430	1-1145
YEAR-END TRADING CALENDAR	19251231-20221230	1-98
QUARTER-END TRADING CALENDAR	19251231-20221230	1-389
WEEKLY TRADING CALENDAR	19260102-20210430	1-4974

APRIL 2021 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
12111	INCOMED CORP	CHANGED EXCHANGE CODE TO 0 FROM 3, TRADINGS STATUS TO X FROM A, SECURITY STATUS TO X FROM R & PRIMARY EXCHANGE TO X FROM Q FOR 19900628-19900701
87107	FOCAL COMMUNICATIONS CORP	CHANGED DIVIDEND AMOUNT TO 0 FROM 0.158 AND FACTOR TO ADJUST PRICE TO 0 FROM 0.2926 ON EX-DATE 20011217
77467	BLACKROCK MUNIYIELD INVESTMNT FD	CHANGED SHARE CODE TO 44 FROM 14 FOR 20061002-PRESENT
79914	BLACKROCK MUNIYIELD AZ FUND INC	CHANGED SHARE CODE TO 44 FROM 14 FOR 20061002-20180530
87133	BLACKROCK STRATEGIC MUNICIPAL TR	CHANGED SHARE CODE TO 44 FROM 14 FOR ENTIRE HISTORY
13586	PENTAIR PLC	CHANGED ACQUIRING PERMCO TO 56329 FROM 563290 ON EX-DATE 20180501
86812	STABILIS SOLUTIONS INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20191003-20210428.
84321	PROTAGENIC THERAPEUTICS INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20111103-20210426.
84574	GLOBAL INCOME FUND INC	REMOVED ALL DATA FROM PERMNO 84574 AND ADDED IT TO PERMNO 15912
15912	GLOBAL SELF STORAGE INC	ADDED ALL DATA FROM PERMNO 84574 FOR 19970207-20080404

PERMNO	COMNAM	DESC
75418	VODAFONE GROUP PLC NEW	CHANGED DIVIDEND AMOUNTS TO \$0.545931 FROM \$0.53247 ON EX-DATE 20201217 AND \$0.5301 FROM \$0.48708 ON EX-DATE 20200611
85467	FORMULA SYSTEMS LTD	CHANGED DIVIDEND AMOUNT TO \$0.647773 FROM \$0.66417 ON EX-DATE 20210217
33452	ERICSSON	CHANGED DIVIDEND AMOUNT TO \$0.116999 FROM \$0.12074 ON EX-DATE 20210331
86560	AUDACY INC	ADDED SHARE CLASS A FOR ENTIRE HISTORY
59504	BRITISH AMERICAN TOBACCO PLC	CHANGED DIVIDEND AMOUNTS FOR ALL DISTRIBUTIONS WITH EX-DATES FOR 2009-2021

GROUP EDITS

BEGDT	ENDDT	DESC
1940	1991	REVIEWED AND CORRECTED 32 PRE-2000 RECORDS WHERE CLOSING BID OR CLOSING ASK WAS NOT FRACTIONAL. CHANGED CLOSING PRICE (BID/ASK AVERAGE), ASKHI, BIDLO, CLOSING ASK AND CLOSING BID VALUES.
1978	2013	REVIEWED DISTRIBUTIONS WHERE ACQUIRING PERMCO BETWEEN 1 AND 999 TO CHECK FOR UNIQUENESS AND COMPLETENESS. CHANGED ACQUIRING PERMCO FOR OVER 40 DISTRIBUTIONS BELONGING TO 30 SECURITIES.
1962	2019	REVIEWED ALL SECURITIES WITH THE SAME PERMCO WHERE COMPANY NAME, SIC CODE OR SHARE CODE INCONSISTENCIES EXISTED. CHANGES WERE MADE TO HAVE CONSISTENCY ON A COMPANY LEVEL FOR OVER 50 SECURITIES FOR DATE RANGES COVERING 1962-2019

CRSPACCESS PRODUCT INFORMATION

To simplify installation for our subscribers, data are bundled into product groups. Information relevant to each product group is listed in the table below.

PRODUCT NAME	DATABASE	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
CRSP 1925 US STOCK AND INDEX DATABASE	FIZYYYYMM SIZYYYYMM (R/SAS/ASCII)	4.1 GB	ALL CRSP INDEXES AND PORTFOLIO ASSIGNMENTS	ALL PORTFOLIOS	DI - 1925 DAILY US STOCK & INDEX DATABASE MI - 1925 MONTHLY US STOCK & INDEX DATABASE IF - CRSP SUPPLEMENTAL US INDEXES
CRSP 1925 US STOCK	FAZYYYYMM SAZYYYYMM (R/SAS/ASCII)	3.7 GB	CRSP NYSE/ AMEX/ NASDAQ VALUE-WEIGHTED MARKET, CRSP NYSE/ AMEX/ NASDAQ EQUAL-WEIGHTED MARKET, S&P 500 COMPOSITE, NASDAQ COMPOSITE		DA - 1925 DAILY US STOCK MA - 1925 MONTHLY US STOCK IN - CRSP LIMITED US INDEXES
CRSP 1962 US STOCK	A6ZYYYYMM S6ZYYYYMM (SAS/ASCII)	3.3 GB	CRSP NYSE/ AMEX/ NASDAQ VALUE-WEIGHTED MARKET, CRSP NYSE/ AMEX/ NASDAQ EQUAL-WEIGHTED MARKET, S&P 500 COMPOSITE, NASDAQ COMPOSITE		D6 - 1962 DAILY US STOCK M6 - 1962 MONTHLY US STOCK IN - CRSP LIMITED US INDEXES
CRSP 1962 US STOCK AND INDEX DATABASE	AXZYYYYMM SXZYYYYMM (R/SAS/ASCII)	3.6 GB	SEE FIZ	ALL PORTFOLIOS	DX - 1962 DAILY US STOCK & INDEX DATABASE MX - 1962 MONTHLY US STOCK & INDEX DATABASE IF - CRSP SUPPLEMENTAL US INDEXES
CRSP 1925 US INDEXES	IFZYYYYMM SFZYYYYMM	122 MB			IF - CRSP SUPPLEMENTAL US INDEXES
CRSP 10	STZYYYYMM	121KB	ROLLING 10-YEAR WINDOW OF US STOCK DATA		MONTHLY DATA - ROLLING 10 YEARS
CRSP/COMPUSTAT MERGED DATABASE	CMZYYYYMM CFZYYYYMM (FULL PRODUCT) CLZYYYYMM (LINK PRODUCT) (R/SAS/ASCII)	10.37 GB			CM - COMPUSTAT DATA FORMATTED IN CRSPACCESS DATABASE
DAILY & MONTHLY TREASURIES IN CRSPSIFT	TRZYYYYMM	278 MB			TR - DATABASE FORMAT FOR USE WITH CRSPSIFT
DAILY & MONTHLY TREASURIES FILES	TFZYYYYMM	1.75 GB			TF - EXPANDED DAILY AND MONTHLY FILES IN EXCEL, SAS, AND ASCII FORMATS
MUTUAL FUND DATABASE	MFZYYYYMM	10 GB			MF - MUTUAL FUNDS
CRSP/ZIMAN DAILY & MONTHLY REIT	RAZYYYYMM	251 MB			RD - DAILY REITS RM - MONTHLY REITS

DELIVERY METHOD, INSTALLS, AND DATA FORMATS

DELIVERY

CRSP data delivery for all products is available only through the Cloud, utilizing IPSwitch's MOVEit Cloud product. (<https://crsp.moveitcloud.com>)

If you have not yet accessed your account, or need assistance, contact support@crsp.chicagobooth.edu, or call 312-263-6400, Option 2.

While DVDs are no longer available from CRSP, you are welcome to create your own once you have downloaded the data, and use as long as you have an active license to do so.

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: <http://www.7-zip.org/>

Several important items to note follow:

- All directories are extracted to lower case letters. For example: C:\crspdata\miz201308
- 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
- Red Hat Linux Users: If your version of Red Hat is earlier than 6.0, you will need to install an updated version of the "File Roller" program in order to install the data

ZIP FILE STRUCTURE AND PROCESS

WINDOWS 7/XP PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	FILE NAME
A6Z1_YYYYMM_SLD	CRSP 1962 US STOCK	A6ZYYYYMM_CADB.ZIP
AXZ1_YYYYMM_SLD	CRSP 1962 US STOCK AND INDEX	AXZYYYYMM_CADB.ZIP
FAZ1_YYYYMM_SLD	CRSP 1925 US STOCK	FAZYYYYMM_CADB.ZIP
FIZ1_YYYYMM_SLD	CRSP 1925 US STOCK AND INDEX	FIZYYYYMM_CADB.ZIP
IFZ1_YYYYMM_SGD	CRSP 1925 INDEXES	IFZYYYYMM_CADB.ZIP

RED HAT LINUX PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	FILE NAME
A6Z1_YYYYMM_SLD	CRSP 1962 US STOCK	A6ZYYYYMM_CADB.ZIP
AXZ1_YYYYMM_SLD	CRSP 1962 US STOCK AND INDEX	AXZYYYYMM_CADB.ZIP
FAZ1_YYYYMM_SLD	CRSP 1925 US STOCK	FAZYYYYMM_CADB.ZIP
FIZ1_YYYYMM_SLD	CRSP 1925 US STOCK AND INDEX	FIZYYYYMM_CADB.ZIP
IFZ1_YYYYMM_SGD	CRSP 1925 INDEXES	IFZYYYYMM_CADB.ZIP

FLAT FILE PRODUCTS:

PRODUCT NAME	FILE NAME
SAS ZIP	S*ZYYYYMM_SAS.ZIP
ASCII ZIP	S*ZYYYYMM_ASCII.ZIP
R ZIP	S*ZYYYYMM_R.ZIP

STEPS TO INSTALL:

- From the directory containing your downloaded zip file, right click (in Windows) or run File Roller (in Red Hat)
- 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 or /home in Red Hat)
- For example, in Windows, extracting to C:\ will install the data under C:\crspdata

Contact CRSP Client Services for assistance at: support@crsp.chicagobooth.edu or call 312-263-6400, Option 2.

SETTING ENVIRONMENT VARIABLES

The zip process will not automatically set environment variables for use with command line tools. The following steps will do so.

NOTE: CRSPSift does not use and therefore does not require environment variables.

LINUX

NOTE: The new zip installs are now saving to directories with lower case letters – for example, ~/crspdata/diz201308

Check the current state of the environment variables by entering this command: `env | grep crsp`

- If you have admin privileges on your machine, open the .profile file, and make updates to the following lines to update the paths for the new data installed:
 - `CRSP_DSTK=<full path name>/<daily stock directory>` (example: `CRSP_DSTK=~ /crspdata/diz201308`)
 - `CRSP_MSTK==<full path name>/<monthly stock directory>` (example: `CRSP_MSTK=~ /crspdata/miz201308`)
 - `CRSP_IND=<full path name>/<index directory>` (example: `CRSP_IND=~ /crspdata/ifz201308`)
- If you are using the bash shell (or any Bourne-style shell), enter the same commands above and export each one. This will make changes for your current session only and does not save to the .profile file.
- A shell script is available to make changes that can be reused for each update done. Note that this will only make changes to your current session and does not save to the .profile file.
 - Navigate to where the CUPL tools are loaded and then enter: `cd accbin`
 - Start the script by entering: `./crsp_setup.sh`
 - The script will prompt for the following:
 - File name (*will be appended with .kshrc*)
 - Top level directory (this should be where CUPL tools are located (example: `~/crsp`))
 - Scratch directory for error messages – name can be anything
 - Enter path for daily stock directory (example: `~/crspdata/diz201308`)
 - Enter path for monthly stock directory (example: `~/crspdata/miz201308`)
 - Enter path for index directory (example: `~/crspdata/ifz201308`)
 - Enter path for CCM directory – enter to leave blank
 - Enter path for CST directory – enter to leave blank
 - Execute script by running: `. ./<file name created above>.kshrc` (*note there is a space between the two dots*)

WINDOWS:

The CRSP Client Environment utility provides users a way to check the location of the software and to set environment variables. The utility can be started by locating it under installed programs CRSPAccess/CRSP Client Environment, or by navigating to the /accbin folder where the CUPL tools are installed and running: Client_Environment.exe (screen shot is displayed below). After making any changes, be sure to log off and back into Windows for the settings to be saved.

Note: For subscribers of the CRSP Compustat Merged database, additional CCM database environments will be displayed for the location of the Compustat data.