

These release notes pertain to the August 2014 Monthly release of the CRSP US Stock and Index databases, shipped in September.

ATTENTION CRSPSIFT USERS!

Sift version 4.2 has expired. New versions of Sift Professional and Enterprise are now available to all CRSP subscribers for downloading and can be found on our MOVEit site, <https://crsp.moveitcloud.com> in the Utilities_Download folder.

Sift Professional 4.3.6 is supported on Windows 7 and Windows 8 computers. Sift Enterprise supports Servers 2008 R2 and 2012 R2. See details in the Sift Release Notes on our website at http://www.crsp.chicagobooth.edu/files/images/release_notes/crpsift_rn_v436.pdf

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

AUGUST 2014 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
20001201	20121231	Reviewed potential missing distributions for ADR securities with ex-dates ranging from 2000 to 2012. Made 92 total distribution edits for 35 ADRs.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDDT
91801	COREENERGY INFRASTRUCTURE TR INC	Changed share code to 18 from 11 for 20130102-present	1/2/2013	7/31/2014
86339	CROWN CASTLE INTERNATIONAL CORP	Changed share code to 18 from 11 for 20140102-present	1/2/2014	7/31/2014
10201	ATLANTIC POWER CORP	Changed share code to 12 from 11 throughout entire history		
92423	THOMPSON CREEK METALS CO INC	Changed share code to 12 from 11 throughout entire history		
13185	JUST ENERGY GROUP INC	Changed share code to 12 from 11 throughout entire history		
13191	PRETIUM RESOURCES INC	Changed share code to 12 from 11 throughout entire history		
13438	GOLD STANDARD VENTURES CORP	Changed share code to 12 from 11 throughout entire history		
69446	VISTA GOLD CORP	Changed share code to 12 from 11 for 20020619-present	6/19/2002	7/31/2014
80307	VALEANT PHARMACEUTICALS INTL INC	Changed share code to 12 from 11 for 20100928-present	9/28/2010	7/31/2014
88240	AETERNA ZENTARIS INC	Changed share code to 12 from 10 for 20000510-20040602 and to 12 from 11 for 20040603-present		
91038	ALMADEN MINERALS LTD	Changed share code to 12 from 11 throughout entire history		
25022	COMCAST CORP	Changed issue_id to 99995047 from 1230 throughout entire history		
89525	COMCAST CORP NEW	Changed issue_id to 1230 from 39176 throughout entire history		
81190	VOLT INFORMATION SCIENCES INC	Added zero nameline for 20110127-20140825 to reflect off-exchange activity.	1/27/2011	8/25/2014
90752	C I F C CORP	Changed distribution code to 1232 from 1222 on ex-date 20140521	5/21/2014	5/21/2014
80812	ENERGY FOCUS INC	Added zero namelines to reflect off-exchange activities for 20111129-20140806.	11/29/2011	8/6/2014

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDDT
91078	IMMUNE PHARMACEUTICALS INC	Added zero namelines to reflect off-exchange activities for 20110919-20140820.	9/19/2011	8/20/2014
83734	WILHELMINA INTERNATIONAL INC	Added zero namelines to reflect off-exchange activities for 20031010-20140804.	10/10/2003	8/4/2014
75497	EYE TECHNOLOGY INC	Removed all data for permno 75497 and added it to permno 87816		
92556	LIME ENERGY CO	Removed all data for permno 92556 and added it to permno 88850		
87816	ROCK CREEK PHARMACEUTICALS INC	Added all data from permno 75497 to permno 87816 for 19860325-20000320	3/25/1986	3/20/2000
88850	LIME ENERGY CO	Added all data from permno 92556 to permno 88850 for 20060612-present	6/12/2006	8/29/2014
92582	F A B UNIVERSAL CORP	Removed halt record from 20131122-20140731 and added delisting date of 20131121 with delist code 580, next date of 20140812 and next price of \$1.10.	11/22/2013	7/31/2014

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending August 2014. It contains the number of securities and information about the maximums of the event arrays.

FILE CODE	# OF SECURITIES	MAX NAMES	MAX DIST	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAZ	30480	39	1538	1816	1	4	2514	10000	93436
MAZ	30451	39	1538	1816	1	4	2514	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20140829	1-23450
Month-end trading calendar	19251231-20140829	1-1065
Year-end trading calendar	19251231-20151231	1-91
Quarter-end trading calendar	19251231-20151231	1-361
Weekly trading calendar	19260102-20140829	1-4626

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	FIZyyyyymm	3.8 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	FAZyyyyymm	3.4 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	A6Zyyyyymm	3.0 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	AXZyyyyymm	3.3 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	IFZyyyyymm	118 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	8.86 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	256 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	1.32 GB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyymm	1.2 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	9 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	227 MB			RD - Daily REITs RM - Monthly REITs

DELIVERY METHOD, INSTALLS, AND DATA FORMATS

DELIVERY

CRSP data delivery for all products is available through the “Cloud.” By utilizing IPSwitch’s MOVEit Cloud product (<https://crsp.moveitcloud.com>), you can download data products either on demand, or with scheduled processes.

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

The following tables include new and old naming conventions.

WINDOWS 7/XP PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyymm_SLD	CRSP 1962 US Stock	setupwin32.exe	a6zyyyymm_cadb.zip
AXZ1_yyyymm_SLD	CRSP 1962 US Stock and Index	setupwin32.exe	axzyyyymm_cadb.zip
FAZ1_yyyymm_SLD	CRSP 1925 US Stock	setupwin32.exe	fazyyyymm_cadb.zip
FIZ1_yyyymm_SLD	CRSP 1925 US Stock and Index	setupwin32.exe	fizyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupwin32.exe	ifzyyyymm_cadb.zip

RED HAT LINUX PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyymm_SLD	CRSP 1962 US Stock	setuplinux.bin	a6zyyyymm_cadb.zip
AXZ1_yyyymm_SLD	CRSP 1962 US Stock and Index	setuplinux.bin	axzyyyymm_cadb.zip
FAZ1_yyyymm_SLD	CRSP 1925 US Stock	setuplinux.bin	fazyyyymm_cadb.zip
FIZ1_yyyymm_SLD	CRSP 1925 US Stock and Index	setuplinux.bin	fizyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setuplinux.bin	ifzyyyymm_cadb.zip

SOLARIS SPARC PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyymm_SBD	CRSP 1962 US Stock	setupsolaris.bin	a6zyyyymm_sparc.zip
AXZ1_yyyymm_SBD	CRSP 1962 US Stock and Index	setupsolaris.bin	axzyyyymm_sparc.zip
FAZ1_yyyymm_SBD	CRSP 1925 US Stock	setupsolaris.bin	fazyyyymm_sparc.zip
FIZ1_yyyymm_SBD	CRSP 1925 US Stock and Index	setupsolaris.bin	fizyyymm_sparc.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupsolaris.bin	ifzyyyymm_sparc.zip

STEPS TO INSTALL:

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

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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 AND SUN SOLARIS

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 acctbin`
 - ♦ 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 /acbin 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.



FILE FORMATS

A number of subscribers have requested flat-file versions of the CRSP databases that can be more easily consumed and built into automated processes. In response to these requests, CRSP is actively working on creating these flat-file versions, which once created, will also be available through the "MFT" delivery.