STOCK & INDEX RELEASE NOTES

AUGUST 2017 MONTHLY UPDATE

These release notes pertain to the August 2017 monthly release of the CRSP US Stock and Index databases, available in September 2017.

AUGUST 2017 DATA EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
10428	AMERICAN TOB CO	Changed share code to 11 from 10 for entire history		
12423	INDIAN REFNG CO	Changed share code to 21 from 20 for entire history		
12589	INTERNATIONAL PAPER CO OLD	Changed share code to 11 from 10 for entire history		
14808	TOBACCO PRODS CORP	Changed share code to 11 from 10 for entire history		
16010	VULCAN DETINNING CO	Changed share code to 11 from 10 for entire history		
16061	REYNOLDS R J TOB CO	Changed share code to 11 from 10 for entire history		
16694	TOBACCO PRODS CORP	Changed share code to 21 from 20 for entire history		
16889	TOBACCO PRODS CORP	Changed share code to 21 from 20 for entire history		
16942	TOBACCO PRODS CORP	Changed share code to 21 from 20 for entire history		
19473	INDIAN REFNG CO	Changed share code to 11 from 10 for entire history		
20749	COLUMBIA BROADCASTING SYS INC	Changed share code to 11 from 10 for entire history		
21880	WESTERN UNION TELEGRAPH CO	Changed share code to 11 from 10 for entire history		
75152	BANCO SANTANDER S A	Changed distribution code to 1292 from 1232 on ex-date 20170718	7/18/2017	7/18/2017
79166	GERMAN AMERICAN BANCORP INC	Changed distribution code to 1232 from 1222 on ex-date 20170508	5/8/2017	5/8/2017
90350	VANGUARD INDEX FUNDS	Changed Company Name to VANGUARD INDEX FUNDS from VANGUARD SPECIALIZED FUNDS for entire history		
16075	FIRST TRUST EXCHANGE TRADED FUND	Changed Company Name to FIRST TRUST EXCHANGE TRADED FUND from FIRST TRUST E T F for entire history		
16510	ABSOLUTE SHARES TRUST	Changed Company Name to ABSOLUTE SHARES TRUST from ABSOLUTE SHARES TR for entire history		
16511	D B X ETF TRUST	Changed Company Name to D B X ETF TRUST from D B X E T F TRUST for entire history		
16516	JOHN HANCOCK E T F TRUST	Changed Company Name to JOHN HANCOCK E T F TRUST from JOHN HANCOCK E T F TR for entire history		
92373	D B X EXCHANGE TRADED FUNDS INC	Changed Company Name to D B X EXCHANGE TRADED FUNDS INC from D B X EXCHANGE TRADED FUNDS IN for 20110617-20150518	6/17/2011	5/18/2015
26067	SPARTANS INDUSTRIES INC NEW	Changed Company Name to SPARTANS INDUSTRIES INC NEW from SPARTANS INDUSTRIES INC for 19660926-19710226	9/26/1966	2/26/1971
27553	SPARTANS INDUSTRIES INC	Changed Company Name to SPARTANS INDUSTRIES INC from SPARTANS INDS INC for entire history		

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
88649	APOLLO GROUP INC	Name changed from APOLLO GROUP INC U OF PHOENIX to APOLLO GROUP INC for the entire history		
87436	WALT CO INTERNET GROUP	Name change from DISNEY WALT CO INTERNET GROUP to DISNEY WALT CO from 20000807-20010319		
75255	FIRST INTERSTATE BANCORP	name change from FIRST INTERSTATE BANCORPORATIO to FIRST INTERSTATE BANCORP for the entire history		
40628	HACH CO	Name change from HACH COMPANY to HACH CO for 19800917 -19990714		
85469	HACH CO	Name change from HACH CORP to HACH CO for the entire history		
67707	NICHOLS INSTITUTE	Name change from NICHOLS INSTITUTE INC to NICHIOLS INSTITUTE for the entire history		
70949	PETROLEUM HEAT & POWER CO INC	Name change from PETROLEUM HEAT & PWR INC to PETROLEUM HEAT & POWER CO INC for the entire history		
79540	PITTSTON CO	Name change from PITTSTON COMPANY to PITTSTON CO for the entire history		
18649	BRINKS CO	Name change from PITTSTON COMPANY to PITTSTON CO for 19300306 - 20020101		
82797	PITTSTON CO	Name change from PITTSTON COMPANY to PITTSTON CO for 19960103 - 19980503 and PITTSTON BAX GROUP to PITTSTON CO for 19980504 - 20010113		
75466	WESTPAC BANKING CORP	Name change from WESTPAC BANKING CORP LTD to WESTPAC BANKING CORP for the entire history		
27414	BALTIMORE & OHIO RR CO	Name change from BALTIMORE & OHIO RR CO STAMPED S to BALTIMORE & OHIO RR CO for the entire history		
87308	SNYDER COMMUNICATIONS INC	Name change from SNYDER COMM INC CIRCLE COM to SNYDER COMMUNICATIONS INC for the entire history		
76163	SANTA MONICA BANK CA	Name change from TRUSTEES SANTA MONICA BK VTG T to SANTA MONICA BANK CA for the entire history		
88903	AMERICA MOVIL S A B DE C V	Name change from AMERICA MOVIL S A DE C V to AMERICA MOVIL S A B DE C V for 20070116 - 20070119		
85403	TELE COMMUNICATIONS INC NEW	Name change from TELE COMMUNICATIONS INC to TELE COMMUNICATIONS INC NEW for the entire history		
85321	TELE COMMUNICATIONS INC NEW	Name change from TELE COMMUNICATIONS INC to TELE COMMUNICATIONS INC NEW for the entire history		
76636	TELEFONOS DE MEXICO S A B DE C V	Name change from TELEFONOS DE MEXICO S A DE C V L to TELEFONOS DE MEXICO S A B DE C L for 20061220-20120130		
80082	TENON LTD	Name change from FLETCHER CHALLENGE LTD to FLETCHER CHALLENGE FORESTS LTD, and SIC code change from 1521 to 831 for 20010726 - 20040330		
88852	TENON LTD	SIC code change from 1521 to 831 for 20010726 - 20040330		
27553	SPARTANS INDUSTRIES INC	Changed Permco to 56025 from 23382 for entire history		
89613	ACACIA RESEARCH CORP	Changed Nasdaq Issue Identifier to 99995055 from 39502 and Nasdaq Organization Identifier to 60014643 from 60064381 for entire history, added delisting information on 20170814 and removed all data from 20070815-present	8/14/2007	7/31/2017

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
16852	COMBIMATRIX CORP	Added all data to subscriber database (from permno 89613)		
92793	ECOPETROL S A	Changed shares outstanding to 675 from 2023600 for 20080918-20090129	9/18/2008	1/29/2009

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
20161231	20170804	Researched shares outstanding for securities without recent shares outstanding data. Added shares outstanding values for 35 securities from 2016-2017.
2000	2017	Reviewed all securities with share code 73 and set all non-6726 SIC codes to 6726. Over 1000 name records were changed.
1962	2017	Reviewed all securities with the same first six cusip characters and different concurrent SIC codes. SIC code changes were made to have consistency on a company level for 29 securities.
2010	2017	Reviewed all securities with share code 73 and set all non-blank and non-525990 NAICS codes to 525990. Over 1000 name records were changed.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending August 2017. It contains the number of securities and information about the maximums of the event arrays.

FILE CODE	# OF SECURITIES	MAX NAMES	MAX DISTS	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAZ	31895	39	1538	2560	1	4	2633	10000	93436
MAZ	31866	39	1538	2560	1	4	2633	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20170831	1-24207
Month-end trading calendar	19251231-20170831	1-1101
Year-end trading calendar	19251231-20181229	1-94
Quarter-end trading calendar	19251231-20181229	1-373
Weekly trading calendar	19260102-20170831	1-4783

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 (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 (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 (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/Compustat Merged Database	CMZyyyymm	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

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_DSTK=~/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.