

Dear CRSP Subscriber:

As previously announced, CRSP is excited to introduce a new Flat File Format 2.0 (CIZ) for the CRSP US 1925 and 1962 Stock and Stock with Index Databases in July 2022 with data through June 30, 2022. All subscribers – monthly, quarterly, and annual – will receive this premiere data cut. CRSP is adopting new technologies and developing new data structures in order to deliver enhancements to existing and new high-quality data products.

File Formats

As was true for the Flat File Format 1.0 (SIZ), the files will be available in SAS, ASCII and R formats. ***Please email support@crsp.org and indicate your preferred file format. If we do not receive your preferred file format, your organization will not have access to the new Flat File Format 2.0 (CIZ) files.***

Below are the approximate file sizes:

- ASCII – 7.6GB zipped for distribution, 50.4GB unzipped for use
- SAS – 6.5GB zipped, 28.5GB unzipped
- R – 5.1GB zipped, 5.1GB unzipped

Below is some helpful information that was previously communicated in an email earlier in June regarding what to expect, as well as information that CRSP needs from you to ensure seamless delivery of the enhanced new format files.

Subscriber Enhancements

The 2.0 (CIZ) format of the Stock and Stock and Index Database files include the following features:

- Overloaded data items, such as numeric delists and distribution codes are “unpacked” and replaced by alphanumeric flag items. Information is more

visible, and end-users are able to filter more easily on a more granular level.

- Metadata files allow for improved ingestion into proprietary systems, and to provide descriptions and definitions that can be incorporated more easily into online access tools.
- New data items, such as Float Shares and ICB Industry Level codes.
- Data items have been added to provide easier and faster tabular access and filtering including:
 - redundant items, such as DlyPrevPrc and DlyPrevCap
 - intermediate calculation amounts, such as DlyOrdDivAmt and DlyFacPrc
 - calculation summary flag values, such as DlyDistRetFlg, DlyRetDurFlg, and AnnCompFlg
- Index Enhancements
 - Indexes are expanded to include Index Returns, Levels, and Membership for all of CRSP's investable indexes, including the recently introduced ESG Indexes.
 - Historical index offerings have a modernized structure to support future enhancements.

File Availability

The monthly Flat File Format 2.0 (CIZ) files are expected to be released within a week of the existing Stock and Stock and Index Database files in CRSPAccess format (FIZ) and in Flat File Format 1.0 (SIZ). Eventually, CRSP plans to release the CIZ files on the same monthly release schedule as the FIZ and SIZ products. The quarterly and annual release date will be the same for all three.

MOVEit

You will be able to download the current Stock and Stock and Index Database files as well as the Flat File Format 2.0 (CIZ) files through your existing MOVEit account. You will see separate folders that include the C*Z files. As is true now, you will receive an automated notification from MOVEit File Notification when files are available for download.

CRSPSift, CRSPAccess, and Format Retirement Announcement – December 2024

CRSPSift and CRSPAccess software has officially entered a sunset period, and no additional development or releases are expected. The intended last release of the CRSPAccess (FIZ) format and the Flat File Format 1.0 (SIZ) will be the 202411 cut of data released in December 2024 with data through November 30, 2024. CRSPSift, which uses the legacy

CRSPAccess format databases, will not support new data once the CRSPAccess format is no longer released.

WRDS

Subscribers who access CRSP data through WRDS will have access to the enhanced files through the WRDS interface. Visit the [WRDS website](#) for information and documentation regarding how WRDS will present CRSP's Flat File Format 2.0 (CIZ).

Documentation

The following documentation will be posted on the CRSP website at the time of the release in July:

- Flat File Format 1.0 (SIZ) to 2.0 (CIZ) Cross Reference Guide – maps the legacy ASCII, SAS, and R files to the Flat File Format 2.0 (CIZ) files
- Flat File Format 2.0 (CIZ) Layout Guide – provides table by table listing of data items
- Flat File Format 1.0 (SIZ) to 2.0 (CIZ) Summary of Differences – summarizes known differences between existing S*Z and new C*Z files
- How to Use Metadata Guide – provides guidance on using the new metadata files
- Release Notes

Questions

Please send questions to support@crsp.org as our team monitors this email box throughout the day in order to ensure timely responses.

The entire CRSP team is excited to work with you as you become familiar with the enhanced files.

Sincerely,

CRSP Client Services Team

Support@crsp.org