

# CRSP U.S. STOCK & INDEX RELEASE NOTES

MARCH 2023 QUARTERLY UPDATE

These release notes pertain to the March 2023 Quarterly release of the CRSP US Stock and Index databases, available in April 2023.

## FLAT FILE FORMAT 2.0 (CIZ) FOR STOCK AND INDEX DATABASES

CRSP's new Flat File Format 2.0 (CIZ) for the CRSP US 1925 and 1962 Stock and Stock with Index Databases was released mid-2022. [Click here for more information](#). As was true for the Flat File Format 1.0 (SIZ), the files are available in SAS, ASCII and R formats.

Please email [support@crsp.org](mailto: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).

## CRSPSIFT, CRSPACCESS, AND FORMAT RETIREMENT ANNOUNCEMENT – EFFECTIVE DECEMBER 2024

Existing CRSPSift and CRSPAccess software has officially entered a sunset period, and no additional development or releases are expected. If your organization needs to download CRSPSift or CRSPAccess tools again, please email [support@crsp.org](mailto:support@crsp.org), as these files were disabled on MOVEit but are available upon request.

The intended last release of the CRSPAccess format files (Stock, Treasury, Mutual Funds, and CRSP/Compustat Merged File (\*\_cadb.zip), 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.

Please email questions to [support@crsp.org](mailto:support@crsp.org).

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending March 2023. It contains the number of securities and information about the maximums of the event arrays.

| DATA FREQUENCY | # OF SECURITIES | MAX NAMES | MAX DISTS | MAX SHARES | MAX DELISTS | MAX GROUPS | MAX NASDIN | FIRST PERMNO | LAST PERMNO |
|----------------|-----------------|-----------|-----------|------------|-------------|------------|------------|--------------|-------------|
| DAILY          | 37128           | 28        | 1538      | 4522       | 1           | 4          | 2923       | 10000        | 93436       |
| MONTHLY        | 37099           | 28        | 1538      | 4522       | 1           | 4          | 2923       | 10000        | 93436       |

| CALENDAR                     | DATE RANGE        | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| DAILY TRADING CALENDAR       | 19251231-20230331 | 1-25611          |
| MONTH-END TRADING CALENDAR   | 19251231-20230331 | 1-1168           |
| YEAR-END TRADING CALENDAR    | 19251231-20231229 | 1-100            |
| QUARTER-END TRADING CALENDAR | 19251231-20231229 | 1-397            |
| WEEKLY TRADING CALENDAR      | 19260102-20230331 | 1-5074           |

## MARCH 2023 DATA EDITS

### INDIVIDUAL EDITS

| PERMNO | COMNAM                          | DESC  |
|--------|---------------------------------|---|
| 22508  | S D C L EDGE ACQUISITION CORP   | CHANGED COMPANY NAME TO S D C L EDGE ACQUISITION CORP FROM S D L C EDGE ACQUISITION CORP FOR ENTIRE HISTORY   |
| 12355  | HORIZON TECHNOLOGY FINANCE CORP | CHANGED SIC CODE TO 6726 FROM 9999 FOR ENTIRE HISTORY   |
| 90291  | PROSPECT CAPITAL CORP           | CHANGED SIC CODE TO 6159 FROM 6211 FOR 20040817-20060629 AND TO 6726 FROM 6211 FOR 20060630-PRESENT   |
| 93357  | FIRST EAGLE ALT CAP BDC INC     | CHANGED SIC CODE TO 8742 FROM 9999 FOR 20100422-20190828, TO 6726 FROM 9999 FOR 20190829-20200802 AND TO 6282 FROM 9999 FOR 20200803-PRESENT  |
| 20960  | PIVOTAL INVESTMENT CORP III     | ADDED NEXT DATE OF 20230301 AND NEXT PRICE OF \$9.96 TO DELISTING ARRAY ON 20230209   |
| 76118  | NEW IRELAND FUND INC            | UPDATED DELIST CODE TO 450 FROM 470, ADDED DISTRIBUTION CODE OF 2255 AND LIQUIDATION AMOUNT OF \$10.43 ON EX-DATE 20230228  |
| 22400  | CIAN PLC                        | CHANGED END DATE TO 20220225 FROM 20230228 AND DELIST CODE TO 584 FROM 100  |
| 92309  | MAIN STREET CAPITAL CORP        | CHANGED DISTRIBUTION CODE TO 1272 FROM 1222 FOR EX-DATES 1/2/13, 7/18/13, 12/17/13, 6/18/14, 12/16/14, 6/16/15, 12/15/15, 6/16/16, 12/14/16, 6/15/17, 12/18/17, 6/18/18, 12/17/18, 6/17/19, 12/21/21, 3/21/22, 6/21/22, 9/19/22, AND 12/19/22 |
| 90731  | HERCULES CAPITAL INC            | SPLIT DISTRIBUTION INTO DIST CODES TO 1272 AND 1232 FOR THE FOLLOWING EX-DATES: 5/10/19, 8/9/19, 11/7/19, 2/28/20, 11/6/20, 3/5/21, 5/11/21, 8/10/21, 11/9/21, 3/8/22, 5/16/22, 8/8/22 AND 11/9/22.   |

## FEBRUARY 2023 DATA EDITS

### INDIVIDUAL EDITS

| PERMNO | COMNAM                        | DESC   |
|--------|-------------------------------|--|
| 91859  | GAFISA S A                    | ADDED NEXT DATE OF 20181218 AND NEXT PRICE OF \$69.75 TO DELIST ARRAY ON 20181214  |
| 91135  | BAYTEX ENERGY CORP            | ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20201204-20230222  |
| 17743  | BERKLEY W R CORP              | CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20230112  |
| 77379  | FIRST FINANCIAL CORP IN       | CHANGED DIVIDEND AMOUNT TO \$0.54 FROM \$0.74 ON EX-DATE 20230105 AND ADDED SPECIAL DIVIDEND OF \$0.20 ON 20230105   |
| 87394  | IMMERSION CORP                | CHANGED DISTRIBUTION CODE TO 1232 FROM 1212 ON EX-DATE 20230112  |
| 78981  | LANDSTAR SYSTEM INC           | CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20230105  |
| 87505  | NATIONAL BANKSHARES INC       | CHANGED DISTRIBUTION CODE TO 1272 FROM 1242 ON EX-DATE 20230120  |
| 22879  | EMBECTA CORP                  | CHANGED DISTRIBUTION CODE TO 1232 FROM 1212 ON EX-DATE 20220825 AND TO 1232 FROM 1242 ON EX-DATE 20221229  |
| 77860  | ABRDN JAPAN EQUITY FUND INC   | CHANGED DISTRIBUTION CODE TO 1232 FROM 1262 ON EX-DATES 20220323 & 20220823  |
| 79229  | PUTNAM MUNICIPAL OPPTY TR     | CHANGED DISTRIBUTION CODE TO 1223 FROM 1222 FOR ALL DISTRIBUTIONS WITH EX-DATES BETWEEN 20210121 AND 20230123  |
| 23330  | R B B FUND INC                | CHANGED DISTRIBUTION CODE TO 1222 FROM 1212 ON EX-DATE 20221003, ADDED \$0.073351 DIVIDEND ON 20221101 AND CHANGED DISTRIBUTION CODE TO 1212 FROM 1222 ON EX-DATES 20221116 & 20221216 |
| 23521  | R B B FUND INC                | CHANGED DISTRIBUTION CODE TO 1222 FROM 1262 ON EX-DATE 20221228  |
| 23339  | R B B FUND INC                | CHANGED DISTRIBUTION CODE TO 1222 FROM 1262 ON EX-DATE 20221228 AND TO 1222 FROM 1212 ON EX-DATE 20221003  |
| 23338  | R B B FUND INC                | CHANGED DISTRIBUTION CODE TO 1222 FROM 1212 ON EX-DATES 20221003 & 20221101, TO 1222 FROM 1232 ON EX-DATE 20221201 AND TO 1222 FROM 1262 ON EX-DATE 20221228                           |
| 15304  | MERCURITY FINTECH HOLDING INC | CHANGED NASDAQ ISSUE IDENTIFIER TO 99995077 FROM 75825 FOR ENTIRE HISTORY  |

## GROUP EDITS

| BEGDT | ENDDT | DESC  |
|-------|-------|---|
| 1988  | 2022  | UPDATED/FORMATTED APPROXIMATELY 45 SPAC NAMES FROM 1988-2022. |

## JANUARY 2023 DATA EDITS

### INDIVIDUAL EDITS

| PERMNO | COMNAM                           | DESC   |
|--------|----------------------------------|--|
| 91934  | VANECK E T F TRUST               | REMOVED HALT RECORD FROM 20220307-20221230 AND ADDED DELIST CODE 470 ON 20220304 |
| 12665  | VANECK E T F TRUST               | REMOVED HALT RECORD FROM 20220307-20221230 AND ADDED DELIST CODE 470 ON 20220304 |
| 23215  | LISTED FUNDS TRUST               | CHANGED PERMCO TO 56315 FROM 59331 FOR ENTIRE HISTORY                            |
| 23292  | LISTED FUNDS TRUST               | CHANGED PERMCO TO 56315 FROM 59331 FOR ENTIRE HISTORY                            |
| 23589  | LISTED FUNDS TRUST               | CHANGED PERMCO TO 56315 FROM 59331 FOR ENTIRE HISTORY                            |
| 23590  | LISTED FUNDS TRUST               | CHANGED PERMCO TO 56315 FROM 59331 FOR ENTIRE HISTORY                            |
| 16780  | CARLYLE SECURED LENDING INC      | CHANGED SHARE CODE TO 14 FROM 11 FOR ENTIRE HISTORY                              |
| 18222  | BAIN CAPITAL SPECIALTY FIN INC   | CHANGED SHARE CODE TO 14 FROM 11 FOR ENTIRE HISTORY                              |
| 18798  | EAGLE POINT INCOME CO INC        | CHANGED SHARE CODE TO 14 FROM 11 FOR ENTIRE HISTORY                              |
| 21227  | NEUBERGER BERMAN NEXT GEN CON FD | CHANGED SHARE CODE TO 14 FROM 11 FOR ENTIRE HISTORY                              |

## GROUP EDITS

| BEGDT | ENDDT | DESC  |
|-------|-------|---|
| 1980  | 2022  | REVIEWED ALL SECURITIES WITH THE SAME PERMCO WHERE COMPANY NAME INCONSISTENCIES EXISTED. CHANGES WERE MADE TO HAVE CONSISTENCY ON A COMPANY LEVEL FOR OVER 84 SECURITIES FOR DATE RANGES COVERING 1980-2022 |

## 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<br>SIZYYYYMM<br>(R/SAS/ASCII) | 4.1 GB | ALL CRSP INDEXES AND PORTFOLIO ASSIGNMENTS  | ALL PORTFOLIOS | DI - 1925 DAILY US STOCK & INDEX DATABASE<br>MI - 1925 MONTHLY US STOCK & INDEX DATABASE<br>IF - CRSP SUPPLEMENTAL US INDEXES |
| CRSP 1925 US STOCK                    | FAZYYYYMM<br>SAZYYYYMM<br>(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<br>MA - 1925 MONTHLY US STOCK<br>IN - CRSP LIMITED US INDEXES  |
| CRSP 1962 US STOCK                    | A6ZYYYYMM<br>S6ZYYYYMM<br>(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<br>M6 - 1962 MONTHLY US STOCK<br>IN - CRSP LIMITED US INDEXES  |
| CRSP 1962 US STOCK AND INDEX DATABASE | AXZYYYYMM<br>SXZYYYYMM<br>(R/SAS/ASCII) | 3.6 GB | SEE FIZ   | ALL PORTFOLIOS | DX - 1962 DAILY US STOCK & INDEX DATABASE<br>MX - 1962 MONTHLY US STOCK & INDEX DATABASE<br>IF - CRSP SUPPLEMENTAL US INDEXES |
| CRSP 1925 US INDEXES                  | IFZYYYYMM<br>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   |

| PRODUCT NAME                                 | DATABASE   | SIZE     | INDEXES | PORTFOLIOS | COMPONENTS & DESCRIPTION  |
|--|--|----------|---------|------------|---|
| CRSP/COMPSTAT<br>MERGED DATABASE             | CMZYYYYMM<br>CFZYYYYMM<br>(FULL PRODUCT)<br>CLZYYYYMM<br>(LINK PRODUCT)<br>(R/SAS/ASCII) | 10.37 GB |         |            | CM - COMPUSTAT DATA FORMATTED IN<br>CRSPACCESS DATABASE                   |
| DAILY & MONTHLY<br>TREASURIES IN<br>CRSPSIFT | TRZYYYYMM  | 278 MB   |         |            | TR - DATABASE FORMAT FOR USE WITH<br>CRSPSIFT                             |
| DAILY & MONTHLY<br>TREASURIES FILES          | TFZYYYYMM  | 1.75 GB  |         |            | TF - EXPANDED DAILY AND MONTHLY FILES IN<br>EXCEL, SAS, AND ASCII FORMATS |
| MUTUAL FUND<br>DATABASE                      | MFZYYYYMM  | 10 GB    |         |            | MF - MUTUAL FUNDS   |
| CRSP/ZIMAN DAILY<br>& MONTHLY REIT           | RAZYYYYMM  | 251 MB   |         |            | RD - DAILY REITS<br>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](mailto: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

## EZIP 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          |
|-----------------|------------------------------|--------------------|
| AGZ1_YYYYMM_SLD | CRSP 1962 US STOCK           | AGZYYYYMM_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](mailto: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.