CRSP U.S. STOCK & INDEX RELEASE NOTES

JUNE 2023 MONTHLY UPDATE

These release notes pertain to the June 2023 Monthly release of the CRSP US Stock and Index databases, available in July 2023.

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

CRSP's 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** 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**, 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.**

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 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	37297	28	1538	4583	1	4	2927	10000	93436
MONTHLY	37268	28	1538	4583	1	4	2927	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20230630	1-25673
MONTH-END TRADING CALENDAR	19251231-20230630	1-1171
YEAR-END TRADING CALENDAR	19251231-20241231	1-100
QUARTER-END TRADING CALENDAR	19251231-20241231	1-397
WEEKLY TRADING CALENDAR	19260102-20230630	1-5083

JUNE 2023 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
12697	FIRSTHAND TECHNOLOGY VAL FD INC	CHANGED SHARES OUTSTANDING TO 6893 FROM 7302 FOR 20220301-20221229
23116	OKYO PHARMA LTD	CHANGED END DATE TO 20230519, CHANGED NASDAQ ISSUE IDENTIFIER TO 99995078 FROM 84612 AND ADDED DELISTING DATA
23943	OKYO PHARMA LTD NEW	ADDED PERMNO 23943 FOR 20230522-PRESENT
20665	ALLIANCE ENTERTAINMENT HLDG CORP	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 20230211-20230629
19833	CALCIMEDICA INC	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 20230330-20230613
17901	LOTTERY COM INC	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 20230526-20230614
18655	HEADHUNTER GROUP PLC	REMOVED HALT RECORD FROM 20220228-20230531 AND UPDATED ENDDT TO 20220225
20162	OZON HOLDINGS PLC	REMOVED HALT RECORD FROM 20220228-20230531 AND UPDATED ENDDT TO 20220225
14565	F S K K R CAPITAL CORP	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20230516
46463	GRIFFON CORP	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20230508
32707	HELMERICH & PAYNE INC	CHANGED DIVIDEND AMOUNT TO $0.25 FROM $0.485 AND ADDED SPECIAL DIVIDEND OF $0.235 ON EX-DATE 20230517
90731	HERCULES CAPITAL INC	CHANGED DIVIDEND AMOUNT TO $0.39 FROM $0.47 AND ADDED SPECIAL DIVIDEND OF $0.08 ON EX-DATE 20230515
18807	OWL ROCK CAPITAL CORP	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20230530
14520	SIXTH ST SPECIALTY LENDING INC	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20230530
83155	OHIO VALLEY BANC CORP	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20230526
22237	RUNWAY GROWTH FINANCE CORP	CHANGED DIVIDEND AMOUNT TO $0.40 FROM $0.45 AND ADDED SPECIAL DIVIDEND OF $0.05 ON EX-DATE 20230512
32707	HELMERICH & PAYNE INC	CHANGED DIVIDEND AMOUNT TO $0.25 FROM $0.485 AND ADDED SPECIAL DIVIDEND OF $0.235 ON EX-DATE 20221114

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

PRODUCT NAME	DATABASE	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
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.org, 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
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_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.