These release notes pertain to the December 2013 month-end release of the CRSP US Stock and Index databases, shipped in January.

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.

If you are still receiving DVDs, you will be contacted by our business office so that we can set up a download account. The deadline for completion of the transition to on-line delivery is April 2014.

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, and apply to both DVD and Cloud downloads.

WINDOWS 7/XP PRODUCTS:

DISK 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	fizyyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupwin32.exe	ifzyyyymm_cadb.zip

RED HAT LINUX PRODUCTS:

DISK 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	fizyyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setuplinux.bin	ifzyyyymm_cadb.zip

SOLARIS SPARC PRODUCTS:

DISK 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	fizyyyymm_sparc.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupsolaris.bin	ifzyyyymm_sparc.zip

STEPS TO INSTALL:

- From the drive containing the disk, 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

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

The zip process will not automatically set enviroment 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`
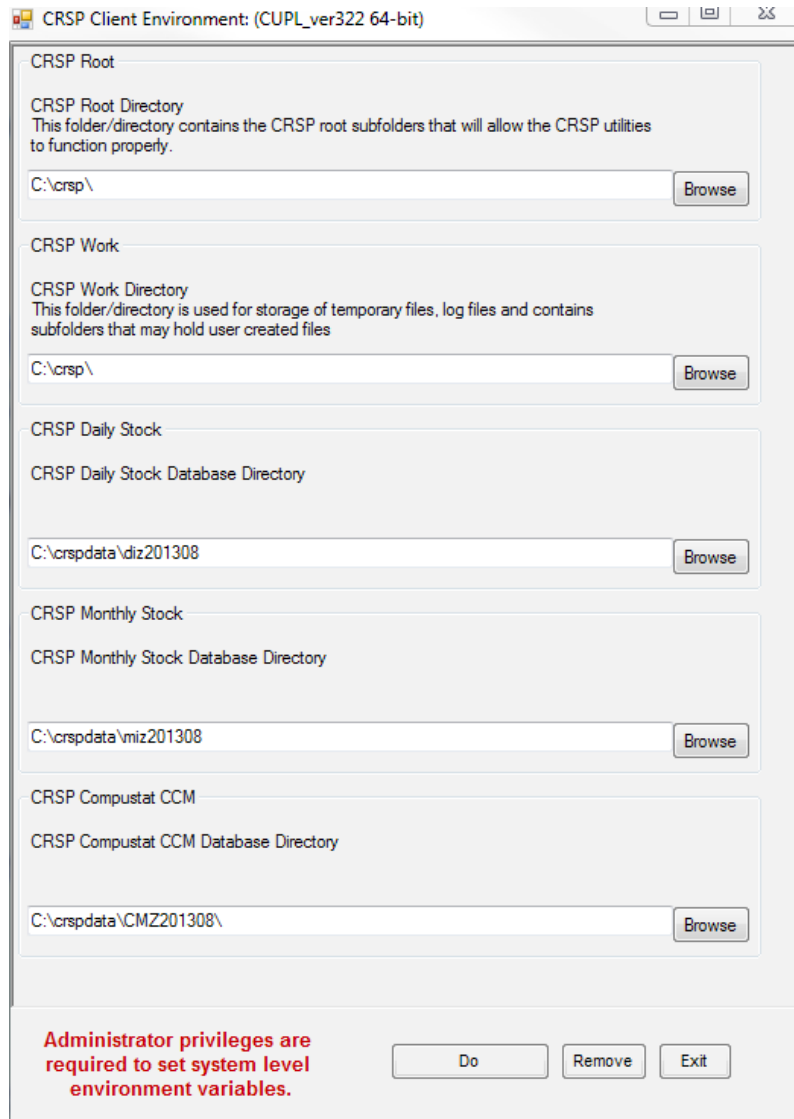
Check the current state of the environment variables by entering this command: `env | grep crsp`

- 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_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.

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.

DECEMBER 2013 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
2010	2011	Reviewed shares outstanding for securities with acquisitions having stock distributions as part of their merger terms for 2011. We used the merger terms to calculate how many additional shares are expected to be added due to the merger, and made corrections to our shares outstanding values as needed.
20100304	20101229	Reviewed missing distributions for ADR securities with ex-dates in 2010. Based on our findings, we added 24 dividends that were previously missing from the database.
1925	1946	Reviewed the shares outstanding history from 1925-1946 as part of a larger pre-1946 shares review project. Over 600 edits were made to 32 PERMNOs. Project is 25% complete.

INDIVIDUAL EDITS

PERMNO	COMNAM	BEGDT	ENDT	DESCRIPTION
12877	P T G I HOLDING INC	11/27/2013	11/29/2013	Changed delisting date to 20131127 from 20131129. Added delisting code 573 and next day 20131129 next price 2.710 to the 20131127 delisting array.
64785	ARGAN INC	10/2/2013	11/29/2013	Changed exchange code to 1 from 2 for 20131002-20131129
92693	CLAYMORE E T F TRUST 2	6/12/2008	11/29/2013	Changed exchange code to 4 from 1 for entire history.
89780	NEUBERGER BERMAN HG YD STRAT F	7/29/2003	11/29/2013	Changed share code to 14 from 44 for entire history.
89780	NEUBERGER BERMAN HG YD STRAT F	8/9/2010	11/29/2013	Changed exchange code to 2 from 1 for period 20100809 to present.
94724	H S B C USA INC NEW	6/11/2008	11/29/2013	Changed exchange code to 4 from 1 for entire history.
10772	S E D INTERNATIONAL HOLDINGS I	11/13/2013	12/6/2013	Removed all data from 20131114-present and added delisting record on 20131113
77082	A R I NETWORK SERVICES INC	7/6/2001	12/8/2013	Added zero nameline to reflect off-exchange activity for 20010706-20131208.
82163	ADAMIS PHARMACEUTICALS CORP	12/29/2005	12/12/2013	Added zero namelines to reflect off-exchange activity for 20051229-20131212.
87464	HUTTIG BUILDING PRODUCTS INC	12/09/2008	12/08/2013	Added zero namelines to reflect off-exchange activity for 20081209-20131208.
21020	AMERICAN AIRLINES GROUP INC	01/05/2012	12/08/2013	Added zero nameline to reflect off-exchange activity for 20120105-20131208

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 2013. 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	30068	39	1538	1659	1	4	2463	10000	93436
MAZ	30039	39	1538	1659	1	4	2463	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20131231	1-23283
Month-end trading calendar	19251231-20131231	1-1057
Year-end trading calendar	19251231-20141231	1-90
Quarter-end trading calendar	19251231-20141231	1-357
Weekly trading calendar	19260102-20131231	1-4592

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	MEDIA	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
CRSP 1925 US Stock and Index Database	FIZyyyymm	DVD	3.8 GB	All CRSP indexes and portfolio asignments	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	DVD	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	A6Zyyyymm	DVD	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	AXZyyyymm	DVD	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	IFZyyyymm	DVD	118 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyymm	DVD	8.86 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyymm	DVD	256 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyymm	DVD	1.32 GB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyyymm	DVD	1.2 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyymm	DVD	9 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyymm	DVD	227 MB			RD - Daily REITs RM - Monthly REITs