STOCK & INDEX RELEASE NOTES

JANUARY 2018 MONTHLY UPDATE

These release notes pertain to the January 2018 monthly release of the CRSP US Stock and Index databases, available in February 2018.

FILE FORMAT CHANGES FOR ASCII LEGACY INDEX FILES

Three files require a small format change to accommodate large index levels.

- Mhista.dat
- Mhistn.dat
- Mhistq.dat

Within each of these files, three columns widths have changed from F10.3 to F11.3, shifting character positions in each file.

- Index Level Associated with Total Return on Portfolio   TOTIND
- Index Level Associated with Capital Appreciation on Portfolio   CAPIND
- Index Level Associated with Income Return on Portfolio   INCIND

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
1-8	Integer	Calendar Trading Date YYYYMMDD format	CALDT	I8	I8
10-13	Character	Portfolio Sequence Number	PRTNAM	A4	A4
15-18	Integer	Portfolio Issue Count	PRTCNT	I4	I4
20-30	Real	Portfolio Weight	PRTWGT	F11.0	F11.0
32-41	Real	Return on Portfolio	TOTRET	F10.6	F10.6
43-53	Real	Index Level Associated with Total Return on Portfolio	TOTIND	F11.3	F11.3
55-64	Real	Capital Appreciation on Portfolio	CAPRET	F10.6	F10.6
66-76	Real	Index Level Associated with Capital Appreciation on Portfolio	CAPIND	F11.3	F11.3
78-87	Real	Return on Income Portfolio	INCRET	F10.6	F10.6
89-99	Real	Index Level Associated with Income Return on Portfolio	INCIND	F11.3	F11.3

JANUARY 2018 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
13259	AMERICAN LEISURE CORP DE	Changed SIC code to 7011 from 0 for 19821124-19840706 and share code to 11 from 10 for entire history
13275	AMERICAN LEISURE CORP DE	Changed company name to AMERICAN LEISURE CORP DE from AMERICAN LEISURE CORP NJ and cusip to 02714820 from 02715030 for 19821124-19840706 and share code to 11 from 10 for entire history
12589	INTERNATIONAL PAPER CO OLD	Changed permco to 56225 from 20994 for entire history
10592	ACAPULCO RESTAURANTS	Added high and low prices for 19860203-19860205

PERMNO	COMNAM	DESC
25401	COMMUNICATIONS INDUSTRIES INC	Added high and low prices for 19860203-19860228.
32425	EMPIRE AIRLINES INC	Added high and low prices for 19860203-19860204.
38632	GENETIC SYSTEMS CORP	Added high and low prices for 19860203-19860213.
40513	H C W INC	Added high and low prices for 19860203.
10027	TELECOMMUNICATIONS NETWORK INC	Added high and low prices for 19860204-19860228.
10035	GOOD GUYS INC	Added high and low prices for 19860206 - 19860228.
10043	ANALYSIS & TECHNOLOGY INC	Added high and low prices for 19860211 - 19860228.
10045	OLIVERS STORES INC	Added high and low prices for 19860211 - 19860228.
10071	ALEX BROWN INC	Added high and low prices for 19860228.
15112	REALITY SHARES E T F TR	Updated company name to REALITY SHARES E T F TR from REALITY SHS ETF TR for entire history.
23931	X C E L ENERGY INC	Updated company name to X C E L ENERGY INC from XCEL ENERGY INC for entire history.
94617	X C E L ENERGY INC	Updated company name to X C E L ENERGY INC from XCEL ENERGY INC for entire history.
13404	B G S ACQUISITION CORP	Changed begin date to 20120523 from 20120521. Changed shares from 5333 to 1533.
19617	TRANS WORLD AIRLINES INC	Removed all data for 19790102-19870331 and added it to permno 17277
17277	TRANSWORLD CORP LIQUIDATING TR	Added permno 17277 to the stock database for 19790102-19870331 (from permno 19617)
19019	NATIONAL STEEL CORP	Removed all data for 19830913-19990129 and added it to permno 17278
17278	AVATEX CORP	Added permno 17278 to the stock database for 19830913-19990129 (from permno 19019)
89728	CARNIVAL PLC	Changed permco to 56248 from 20394 for entire history
32678	HEICO CORP NEW	Changed company name to HEINICKE INSTRUMENTS CO from HEINICKE INSTRS CO for 19620702-19860317 and changed cusip to 42280610 from 42280510 and company name to HEICO CORP NEW from HEICO CORP for 19930428-19990128
89303	LOEWS CORP	Removed all data for 200810610-20150611 and added it to permno 17279
17279	LORILLARD INC	Added permno 17279 to the stock database for 20080610-20150611 (from permno 89303)
79191	STOLT OFFSHORE S A	Changed permco to 56242 from 12152 and Nasdaq organization identifier to 99995042 from 60012039 for entire history
88655	CYBEAR GROUP	Changed permco to 56243 from 14726 and Nasdaq organization identifier to 99995043 from 60014569 for entire history
82198	NORD PACIFIC LTD	Changed permco to 56244 from 28795 and Nasdaq organization identifier to 99995044 from 70040186 for entire history
78726	NORD PACIFIC LTD	Changed permco to 56244 from 28795 and Nasdaq organization identifier to 99995044 from 70040186 for entire history
78671	STOLT NIELSEN S A	Changed permco to 56245 from 28860 and Nasdaq organization identifier to 99995045 from 60009743 for entire history
17279	LORILLARD INC	PERMNO 89303 was removed from the SP500 on 20080611 and replaced by PERMNO 17279. Index 1000500 has been affected.
19019	NATIONAL STEEL CORP	Changed enddate of PERMNO 19019 to 19830912 from 19940926 for the SP500 . Index 1000500 has been affected.
17278	NATIONAL INTERGROUP INC	PERMNO 89303 was added to the SP500 for 19830913-19940926 where it replaced PERMNO 19019. Index 1000500 has been affected.

GROUP EDITS

BEGDT	ENDDT	DESC
1974	1998	Changed name start dates to match price start dates with Nasdaq exchange code where prices were not found on name start date. 41 permnos were updated. The project is 100% complete.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending January 2018. 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	32170	39	1538	2663	1	4	2643	10000	93436
MAZ	32141	39	1538	2643	1	4	2643	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20180131	1-24311
Month-end trading calendar	19251231-20180131	1-1106
Year-end trading calendar	19251231-20181231	1-95
Quarter-end trading calendar	19251231-20181231	1-377
Weekly trading calendar	19260102-20180131	1-4805

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.