STOCK & INDEX RELEASE NOTES

JULY 2017 MONTHLY UPDATE

These release notes pertain to the July 2017 monthly release of the CRSP US Stock and Index databases, available in August 2017.

JULY 2017 DATA EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
10195	COMMONWEALTH TELE ENTRPS INC	Changed Share Code to 11 from 10 for 19860428-19971009	4/28/1986	10/9/1997
10440	WATERFORD GLASS GROUP PLC	Changed Share Code to 31 from 30 for entire history		
10746	CLABIR CORP	Changed Share Code to 11 from 10 for entire history		
11968	A D T LTD	Changed Share Code to 31 from 30 for entire history		
12254	SCHWARTZ BROTHERS INC	Changed Share Code to 11 from 10 for entire history		
23587	CHICAGO ROCK IS & PAC RR CO	Changed Share Code to 11 from 10 for 19620702-19750327	7/2/1962	3/27/1975
31801	ELAN PHARMACEUTICAL RESH CORP	Changed PERMCO to 56024 from 5272 and Nasdaq company number to 99995041 from 60005269 for entire history		
32775	ENERGY SYSTEMS HOLDINGS LTD	Changed Share Code to 31 from 30 for entire history		
35087	FIRST AMERICAN BK & TR FLA	Changed Share Code to 11 from 10 for entire history		
37130	FLYING TIGER LINE INC	Changed Share Code to 11 from 10 for entire history		
37380	TOBACCO SECURITIES TRUST LTD	Changed Share Code to 31 from 30 for entire history		
42040	CHICAGO ROCK IS & PAC RR CO	Changed Share Code to 21 from 20 for entire history		
43562	IMAGE SYSTEMS INC	Changed Share Code to 11 from 10 for entire history		
46623	CELERON CORP	Changed Share Code to 11 from 10 for entire history		
48435	LAGUNA HILLS UTIL CO	Changed distribution code to 2245 from 2161 on ex-date 20051129	11/29/2005	11/29/2005
57779	NORTHWEST ENERGY CO	Changed Share Code to 21 from 20 for entire history		
58659	NORTHWEST ENERGY CO	Changed Share Code to 11 from 10 for entire history		
59475	WINN DIXIE STORES INC	Changed Share Code to 11 from 10 for entire history		
59512	B A T INDUSTRIES LTD	Changed Share Code to 31 from 30 for entire history		
64821	TRANS WORLD AIRLINES INC	Changed Share Code to 11 from 10 for entire history		
67791	ROYAL DUTCH PETROLEUM CO	Changed Share Code to 31 from 30 for entire history		
68785	WINN ENTERPRISES	Changed Share Code to 41 from 40 for entire history		
76249	MERIDIAN POINT REALTY TR VIII CO	Changed cusip to 82627A10 from 58995410, company name to SIERRA CAPITAL REALTY TR VIII CO from MERIDIAN POINT REALTY TR VIII CO and ticker to SZH from MPH for 19911018-19911031	10/18/1991	10/31/1991
76527	MEGO FINANCIAL CORP	Changed Share Code to 11 from 10 for 19901224-19920610	12/24/1990	6/10/1992
78031	E Z EM INC	Changed Share Code to 11 from 10 for 19950724-19980531	7/24/1995	5/31/1998
81628	M F S COMMUNICATIONS INC	Changed Share Code to 89 from 70 throughout entire history. Removed from subscriber database.		

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PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
82473	WESTMARC COMMUNICATIONS INC	Changed Share Code to 11 from 10 for entire history		
82794	HALLWOOD ENERGY PARTNERS L P	Changed Share Code to 71 from 70 for entire history		
82932	WILEY JOHN & SONS INC	Changed Share Code to 11 from 10 for 19820914-19950711	9/14/1982	7/11/1995
84757	BIO KEY INTERNATIONAL INC	Added zero namelines for 19990525-20170724 to reflect off-exchange history	5/25/1999	7/24/2017
85226	WASHINGTON MUTUAL INC	Changed Share Code to 89 from 71 for entire history and removed from subscriber database		
86530	CERBERONICS INC	Changed Share Code to 11 from 10 for entire history		
87032	GEORGIA PACIFIC CORP	Changed Share Code to 7 from 71 for entire history and removed from subscriber database		
89288	SAXON CAPITAL INC	Changed PERMCO to 56001 from 36354 and Nasdaq company number to 99995040 from 60021868 for entire history		
92133	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92134	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92135	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92138	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92139	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92140	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92141	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92142	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92277	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92278	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92279	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92280	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92281	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92347	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92348	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92349	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
92351	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92407	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92408	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92501	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		
92542	POWERSHARES E T F TRUST II	Changed Nasdaq Company Number to 60067091 from 0 for entire history		

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending July 2017. 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	31861	39	1538	2537	1	4	2631	10000	93436
MAZ	31832	39	1538	2537	1	4	2631	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20170731	1-24184
Month-end trading calendar	19251231-20170731	1-1100
Year-end trading calendar	19251231-20181229	1-94
Quarter-end trading calendar	19251231-20181229	1-373
Weekly trading calendar	19260102-20170731	1-4779

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.