

CRSP U.S. STOCK & INDEX RELEASE NOTES

JULY 2020 MONTHLY UPDATE

These release notes pertain to the July 2020 Monthly release of the CRSP US Stock and Index databases, available in August 2020.

NEW CALENDAR FREQUENCY FILES AVAILABLE

CRSP has created a new set of tables that accompany all SAS, ASCII, and R Stock database files. Monthly, Quarterly, and Annual frequency tables are built from aggregated daily time series data to facilitate ease of use for subscribers.

These aggregate tables include new reference flag to provide insights into prices, returns, delisting data, and volumes.

New tables are automatically included when downloading the Stock databases from the CRSP MOVEit site. Files became available with the May 2020 databases released in June 2020.

Details can be found in the [CRSP US Stock and Indexes Databases for SAS, ASCII, and R](#).

For more information, contact support@crsp.org.

JULY 2020 DATA EDITS

INDIVIDUAL EDITS

| PERMNO | COMNAM | DESC |
|--------|----------------------------------|---|
| 79444 | TALOS ENERGY INC | CHANGED SHARES OUTSTANDING TO 20001 FROM 1001 FOR 20170301-20170330 AND TO 20001 FROM 20000 FOR 20170331-20170427 |
| 12413 | ZOGENIX INC | CHANGED SHARES OUTSTANDING TO 153488 FROM 19186 ON 20150630 AND TO 19186 FROM 2398 ON 20150701 |
| 19336 | FIRST TRUST E T F FUND VIII | CHANGED NAME FROM FIRST TRUST EXCHANGE FUND VIII TO FIRST TRUST E T F FUND VIII AND PERMCO TO 55693 FROM 57060 FOR ENTIRE HISTORY |
| 18237 | FIRST TRUST E T F III | CHANGED COMPANY NAME FROM FIRST TR EXCHANGE TRADED FD III TO FIRST TRUST E T F III FOR ENTIRE HISTORY |
| 11918 | PHONETEL TECHNOLOGIES INC | CHANGED SHARES OUTSTANDING TO 3392 FROM 1256 FOR 19961115-19961126 AND TO 7640 FROM 2829 FOR 19961127-19961128 |
| 18250 | ARYA SCIENCES ACQUISITION CORP | CHANGED NAME FROM A R Y A SCIENCES ACQUISITION CORP TO ARYA SCIENCES ACQUISITION CORP FOR ENTIRE HISTORY. |
| 93415 | CLEARBRIDGE MLP & MIDSTR FD INC | CHANGED COMPANY NAME TO CLEARBRIDGE MLP & MIDSTR FD INC FROM CLEARBRIDGE ENERGY MLP FUND INC FOR 20181022-PRESENT |
| 13431 | CLEARBRIDGE MLP & MID TOT RET FD | CHANGED COMPANY NAME TO CLEARBRIDGE MLP & MID TOT RET FD FROM CLEARBRIDGE ENERGY MLP TOT RET F FOR 20181022-PRESENT |
| 92346 | PATRIOT COAL CORP | CHANGED SHARE CODE TO 11 FROM 31 AND EXCHANGE CODE TO 31 FROM 1 FOR 20071018-20071031 |
| 14865 | AURIS MEDICAL HOLDING LTD | CHANGED COMPANY NAME TO AURIS MEDICAL HOLDING AG NEW FROM AURIS MEDICAL HOLDING AG FOR 20180314-20190317 |
| 87404 | CREXENDO INC | ADDED ZERO NAMELINE FROM 20151113-20200707 TO REFLECT OVER-THE-COUNTER TRADING |

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending July 2020. 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 | 33877 | 28 | 1538 | 3283 | 1 | 4 | 2798 | 10000 | 93436 |
| MONTHLY | 33905 | 28 | 1538 | 3283 | 1 | 4 | 2798 | 10000 | 93436 |

| CALENDAR | DATE RANGE | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| DAILY TRADING CALENDAR | 19251231-20200731 | 1-24940 |
| MONTH-END TRADING CALENDAR | 19251231-20200731 | 1-1136 |
| YEAR-END TRADING CALENDAR | 19251231-20201231 | 1-97 |
| QUARTER-END TRADING CALENDAR | 19251231-20201231 | 1-385 |
| WEEKLY TRADING CALENDAR | 19260102-20200731 | 1-4935 |

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 |
| 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/COMPSTAT MERGED DATABASE | CMZYYYYMM CFZYYYYMM (FULL PRODUCT) CLZYYYYMM (LINK PRODUCT) (R/SAS/ASCII) | 10.37 GB | | | CM - COMPSTAT 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 |
| 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_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.