

CRSP U.S. STOCK & INDEX RELEASE NOTES

JUNE 2021 MONTHLY UPDATE

These release notes pertain to the June 2021 Monthly release of the CRSP US Stock and Index databases, available in July 2021.

CRSP NASDAQ INFORMATION STRUCTURE (SFZ_NDI) FILE CHANGES

CRSP has made some minor cleanup and consistency changes to the SFZ_NDI file (SAS, ASCII, and R formats). Changes impact less than ¼ of 1% of the rows and no calculated data items. The CRSPAccess/CRSPSift data remain unchanged.

- TRTSCD field, now obscure, is set uniformly to the code value of 0, meaning “Not Applicable”
- NSDINX, NMSIND, and MMCNT are set to missing (0/Not applicable) when the security does not have NASDAQ as its primary exchange. (primexch = ‘Q’)
- After making the above changes, CRSP collapsed adjacent rows with exactly the same values into a single row. For example:
 - If a PERMNO has values of NSDINX = 3, NMSIND=2, MMCNT=20 TRTSCD=0 stored in two rows, one from 19950702 to 19950814 and from 19950814 to 19950826, it now has a single record with those values 19950702 to 19950826

SIFT RELEASE:

A new version of CRSPSift (version 4.3.21) is now available. This version of Sift removes all Flash references and has corrected Help File links. Other minor cosmetic updates are included. This release is not a mandatory release, but is desirable in that nonfatal error messages related to Flash have been removed.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 2021. It contains the number of securities and information about the maximums of the event arrays.

DATA FREQUENCY	# OF SECURITIES	MAX NAMES	MAX DIST	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAILY	35316	28	1538	4083	1	4	2857	10000	93436
MONTHLY	35288	28	1538	4083	1	4	2857	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20210630	1-25170
MONTH-END TRADING CALENDAR	19251231-20210630	1-1147
YEAR-END TRADING CALENDAR	19251231-20221230	1-98
QUARTER-END TRADING CALENDAR	19251231-20221230	1-389
WEEKLY TRADING CALENDAR	19260102-20210630	1-4983



JUNE 2021 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
79283	GLOBAL E POINT INC	REMOVED ALL PRICE DATA FOR 20000224-20000229
89740	CENTRAL JERSEY BANCORP NJ	ADDED ASK AND BID PRICE VALUES ON 20040630
88393	ENODIS P L C	CHANGED CLOSING PRICE TO -6.70 FROM -6.77, ASKHIGH TO 7.75 FROM 6.88, BIDLOW TO 5.65 FROM 6.66 AND ADDED CLOSING BID AND ASK ON 20040730
90398	S A L TRUST PREFERRED FUND I	ADDED CLOSING BID AND CLOSING ASK FOR DATES WHERE WE ARE USING BID/ASK AVERAGES FOR 19990927-20031231 AND ADDED CLOSING BID, CLOSING ASK AND OPEN PRICE FOR 20040102-20040930
80780	CONSORCIO G GRUPO DINA SA DE CV	CHANGED CLOSING PRICE TO -.234375 FROM -.23438 ON 20010105 AND TO -.203125 FROM -.20313 ON 20010109
81023	PHOENIX RESTAURANT GROUP INC	CHANGED CLOSING PRICE TO -.234375 FROM -.23438 ON 20010110
32791	WEATHERFORD INTERNATIONAL PLC	ADDED ZERO NAME LINES TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20150513-20210601
13563	TILE SHOP HOLDINGS INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20191111-20210616
55862	BIOMERICA INC	CHANGED CUSIP TO 62926210 FROM 09061H10 AND COMPANY NAME TO N M S PHARMACEUTICALS INC FROM BIOMERICA INC FOR 19871104-19871122
74115	SYSTEMS ASSURANCE CORP	CHANGED CUSIP TO 90466810 FROM 87188510 AND COMPANY NAME TO SYSTEMS ASSURANCE CORP FROM UNIDATA SYSTEMS INC FOR 19840309-19840311
64944	E R C INTERNATIONAL INC	CHANGED CUSIP TO 29900210 FROM 26883010 AND COMPANY NAME TO EVALUATION RESEARCH CORP FROM E R C INTERNATIONAL INC FOR 19840518-19850131
34922	DYANSEN CORP	CHANGED CUSIP TO 31779510 FROM 26745710 AND COMPANY NAME TO FINE ART ACQUISITIONS LTD FROM DYANSEN CORP FOR 19870731-19870803
34228	NATIONAL HOME HEALTH CARE CORP	CHANGED CUSIP TO 30703510 FROM 63632010 AND COMPANY NAME TO FAMILY MEDICAL TREATMT CTRS AM FROM NATIONAL H M O CORP FOR 19841214-19841217
91003	PICTURETEL CORP	CHANGED CUSIP TO 71989510 FROM 72003510 AND COMPANY NAME TO PICTEL CORP FROM PICTURETEL CORP FOR 19870410-19870413
12698	OCERA THERAPEUTICS INC	CHANGED DISTRIBUTION CODE TO 3888 FROM 3883 ON EX-DATE 20171211
68291	B S D BANCORP INC	CHANGED DISTRIBUTION CODE TO 3888 FROM 3763 ON EX-DATE 19900214
13396	TAHOE RESOURCES INC	CHANGED DISTRIBUTION CODE TO 3888 FROM 3883 ON EX-DATE 20190222
28476	TRANS WORLD FINL CO	CHANGED DISTRIBUTION CODE TO 3888 FROM 3884 ON EX-DATE 19720829
62455	TOWLE MANUFACTURING CO	REMOVED DISTRIBUTION ON EX-DATE 19871124
17258	COLLPLANT BIOTECHNOLOGIES LTD	CHANGED NASDAQ ORGANIZATION IDENTIFIER TO 99995072 FROM 76402 FOR ENTIRE HISTORY
84319	LITHIA MOTORS INC	ADDED SHARE CLASS A FOR ENTIRE HISTORY
16053	INSILCO CORP	CHANGED SHARE CODE TO 11 FROM 10 FOR ENTIRE HISTORY
56063	FRONTIER OIL CORP	CHANGED SHARE CODE TO 12 FROM 11 FOR 19721207-19761230
45137	WACKENHUT CORP	CHANGED SIC CODE TO 7381 FROM 7393 FOR 19900629-19930104

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_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.