

# STOCK & INDEX RELEASE NOTES

MARCH 2018 MONTHLY UPDATE

These release notes pertain to the March 2018 Monthly release of the CRSP US Stock and Index databases, available in April 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

## MARCH 2018 DATA EDITS

### INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
17156	SENTINEL ENERGY SERVICES INC	Changed start date to 20180102 from 20171222 to reflect lack of trades, closing bid and closing ask data.
92241	T C S ENTERPRISES INC	Changed AskHigh price to 5.00 from 5.125 on 19890626
12173	G C I LIBERTY INC	Changed NASDAQ Organization Identifier to 70024072 from 60009846 for entire history
84501	S I G A TECHNOLOGIES INC	Added zero nameline for the period 20150320-20180321 to reflect off exchange trading.

PERMNO	COMNAM	DESC
88156	VESTIN GROUP INC	Changed SIC code to 6700 from 9999 for 20000427-20000710
17111	EATON VANCE NEXTSHARES TR II	Sharecode change from 73 to 77 and removed from suscriber database

## GROUP EDITS

BEGDT	ENDDT	DESC
1972	1988	Changed start date and end dates for 29 securities. Reviewed and corrected price data and name history records.
2012	2017	Reviewed shares outstanding values for 61 ADRs for 2012-2017. Over 340 shares outstanding valued were added.

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending March 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	32248	39	1538	2703	1	4	2647	10000	93436
MAZ	32219	39	1538	2703	1	4	2647	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20180329	1-24351
Month-end trading calendar	19251231-20180329	1-1108
Year-end trading calendar	19251231-20181231	1-95
Quarter-end trading calendar	19251231-20181231	1-377
Weekly trading calendar	19260102-20180329	1-4813

## 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	FIZyyyyymm SIZyyyyymm (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	FAZyyyyymm SAZyyyyymm (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	A6Zyyyyymm S6Zyyyyymm (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	AXZyyyyymm SXZyyyyymm (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	IFZyyyyymm SFZyyyyymm	122 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	10.37 GB			CM - Compustat Data formatted in CRSPAccess Database

PRODUCT NAME	DATABASE	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	278 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	1.75 GB			TF - Expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	10 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	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](mailto: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_yyyyymm_SLD	CRSP 1962 US Stock	a6zyyyyyymm_cadb.zip
AXZ1_yyyyymm_SLD	CRSP 1962 US Stock and Index	axzyyyyyymm_cadb.zip
FAZ1_yyyyymm_SLD	CRSP 1925 US Stock	fazyyyyyymm_cadb.zip
FIZ1_yyyyymm_SLD	CRSP 1925 US Stock and Index	fizyyyyymm_cadb.zip
IFZ1_yyyyymm_SGD	CRSP 1925 Indexes	ifzyyyyyymm_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	fizzyyyymm_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](mailto: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.

