STOCK & INDEX RELEASE NOTES

NOVEMBER 2015 MONTHLY UPDATE

These release notes pertain to the November 2015 Monthly release of the CRSP US Stock and Index databases, shipped in December 2015.

COMING SOON!

In response to high subscriber demand, four versions of the CRSP US Stock database will soon be available in SAS and ASCII formats.

Database Name	CRSPAccess Database Volume Labels	SAS and ASCII Volume Labels
1925 US Stock & Index Database/Files	FIZ	SIZ
1925 US Stock Database/Files	FAZ	SAZ
1962 US Stock & Index Database/Files	AXZ	SXZ
1962 US Stock Database/Files	A6Z	S6Z
CRSP 1925 Historical Indexes	IFZ	SFZ

WHAT IS INCLUDED IN THE FLAT FILES?

The flat-file versions of the database include all of the underlying data items stored in CRSPAccess, but for size and efficiency considerations, do not include any of the ts_print/TsQuery available derived items like excess returns.

Index versions of the database include end-of-day values for the CRSP US Total Market Index since going "live" on April 1, 2011.

Contact CRSP for details and more information. Email support@crsp.chicagobooth.edu or call 312-263-6400, Option 2.

NOVEMBER 2015 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
20141202	20141202	Updated closing bid and ask prices for over 2500 securities on 20141202.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDDT
80424	MILLS CORP	Changed SIC code to 6798 from 2000 for 2004809-20040817	8/9/2004	8/9/2004
50614	WINTHROP REALTY TRUST	Changed distribution code from 1232 to 2245 on ex-dates 20141231 and 20150605.	12/31/2014	12/31/2014
91964	OCEAN POWER TECHNOLOGIES INC	Changed CUSIP on date 20151029 from date 20151028.	10/28/2015	10/28/2015
14324	R O I ACQUISITION CORP II	Changed end date to 20151026 with delist code of 450 along with a distribuion code of 2255 for $10 on 20151030.	10/26/2015	10/26/2015
90951	HERCULES OFFSHORE INC	Added zero nameline edit to reflect off-exchange activity for 8/24/2015-11/8/2015.	8/24/2015	8/24/2015

| 15387 | ACCUSHARES COMMODITIES TR I | Changed CUSIP to 00439V78 from 00439V81 for 20151023-present | 10/23/2015 | 11/30/2015 |
| 15388 | ACCUSHARES COMMODITIES TR I | Changed CUSIP to 00439V79 from 00439V82 for 20151023-present | 10/23/2015 | 11/30/2015 |

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending November 2015. 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	31178	39	1538	2105	1	4	2565	10000	93436
MAZ	31149	39	1538	2105	1	4	2565	10000	93436

Calendar	Date Range	Date Index Range
Daily trading calendar	19251231-20151130	1-23745
Month-end trading calendar	19251231-20151130	1-1079
Year-end trading calendar	19251231-20161230	1-92
Quarter-end trading calendar	19251231-20161230	1-365
Weekly trading calendar	19260102-20151130	1-4687

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	4.0 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	3.6 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	3.2 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	3.5 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	120 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyymm	8.86 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyymm	266 MB			TR - Database format for use with CRSPSift

Daily & Monthly Treasuries Files	TFZyyyymm	1.67 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	238 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

The following tables include new and old naming conventions.

Windows 7/XP Products:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyymm_SLD	CRSP 1962 US Stock	setupwin32.exe	a6zyyyymm_cadb.zip
AXZ1_yyyymm_SLD	CRSP 1962 US Stock and Index	setupwin32.exe	axzyyyymm_cadb.zip
FAZ1_yyyymm_SLD	CRSP 1925 US Stock	setupwin32.exe	fazyyyymm_cadb.zip
FIZ1_yyyymm_SLD	CRSP 1925 US Stock and Index	setupwin32.exe	fizyyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupwin32.exe	ifzyyyymm_cadb.zip

Red Hat Linux Products:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyymm_SLD	CRSP 1962 US Stock	setuplinux.bin	a6zyyyymm_cadb.zip
AXZ1_yyyymm_SLD	CRSP 1962 US Stock and Index	setuplinux.bin	axzyyyymm_cadb.zip
FAZ1_yyyymm_SLD	CRSP 1925 US Stock	setuplinux.bin	fazyyyymm_cadb.zip
FIZ1_yyyymm_SLD	CRSP 1925 US Stock and Index	setuplinux.bin	fizyyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setuplinux.bin	ifzyyyymm_cadb.zip

Solaris SPARC Products:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyymm_SBD	CRSP 1962 US Stock	setupsolaris.bin	a6zyyyymm_sparc.zip
AXZ1_yyyymm_SBD	CRSP 1962 US Stock and Index	setupsolaris.bin	axzyyyymm_sparc.zip
FAZ1_yyyymm_SBD	CRSP 1925 US Stock	setupsolaris.bin	fazyyyymm_sparc.zip
FIZ1_yyyymm_SBD	CRSP 1925 US Stock and Index	setupsolaris.bin	fizyyyymm_sparc.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupsolaris.bin	ifzyyyymm_sparc.zip

STEPS TO INSTALL:

- From the directory containing your downloaded zip file, right click (in Windows) or run File Roller (in Red Hat and Solaris)

- 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 and Solaris)

- 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 AND SUN SOLARIS

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.