

CRSP U.S. STOCK & INDEX RELEASE NOTES

NOVEMBER 2020 MONTHLY UPDATE

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

ADOBE FLASH NOTICE FOR CRSP SIFT USERS

After December 31, 2020, Adobe Flash will no longer be supported or available. As a result, users of the CRSP Sift interface should be aware of the following:

- Sift queries will continue to work and extract data
- User training demos on the Sift landing page will not work
- TSQuery Layout tab – the output preview will not be available
- When installing Sift, an error message will display when looking for Flash. Simply click through the message to proceed and successfully install Sift.

CRSP is working on updating Sift to replace Flash and will have a replacement version in the near future. For assistance or more information, please contact support@crsp.org.

DATA MODIFICATIONS IN SAS, ASCII, AND R FILE FORMATS

Two data items, NMSIND (NASDAQ National Market Indicator) and NUMTRD (NASDAQ Number of Trades), in the CRSP SAS, ASCII, and R stock files, have been modified:

- NMSIND: In the SIZ Aggregates files, missing values are now set to 0 where in the past, and in the past, was set to missing.
- NUMTRD: In the Daily secondary files, where, in previous files, zeros reflected both missing values and actual zeros, missing values are now reflected as null.

CALENDAR FREQUENCY FILES AVAILABLE

CRSP has created a 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.

The 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.

NOVEMBER 2020 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESC
0	0	REVIEWED SHARE CODE ASSIGNMENTS FOR SECURITIES WITH SHARE CODE EQUAL TO 10. CHANGED SHARE CODE TO 11 FROM 10 FOR CASES WHERE SECURITY IS INCORPORATED IN THE US. SHARE CODES FOR 20 PERMNS WERE CHANGED.
2010	2015	REVIEWED DISTRIBUTIONS WITH PAY DATE EQUAL TO RECORD DATE FROM 2010-2015. CHANGED PAY DATES FOR OVER 400 DISTRIBUTIONS FROM 113 PERMNS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
19807	VONTIER CORP	CHANGED EXCHANGE CODE TO 1 FROM 31 AND TRADING SYMBOL TO VNT FROM VNTWI FOR 20201009-PRESENT
19928	COLONNADE ACQUISITION CORP	CHANGED CLOSE, ASKHI, & BIDLOW PRICES TO BID/ASK AVERAGE, CLOSING ASK & CLOSING BID, RESPECTIVELY, AND SET OPEN PRICE AND VOLUME TO 0 FOR 20201021
10294	HAVERTY FURNITURE COS INC	CHANGED CLOSE, ASKHI, & BIDLOW PRICES TO BID/ASK AVERAGE, CLOSING ASK & CLOSING BID, RESPECTIVELY, AND SET OPEN PRICE AND VOLUME TO 0 FOR 20201021
92912	NUVEEN PENN MUNI VALUE FUND	CHANGED CLOSE, ASKHI, & BIDLOW PRICES TO BID/ASK AVERAGE, CLOSING ASK & CLOSING BID, RESPECTIVELY, AND SET OPEN PRICE AND VOLUME TO 0 FOR 20201021
46068	WATSCO INC	CHANGED CLOSE, ASKHI, & BIDLOW PRICES TO BID/ASK AVERAGE, CLOSING ASK & CLOSING BID, RESPECTIVELY, AND SET OPEN PRICE AND VOLUME TO 0 FOR 20201021
68195	WICKES COMPANIES INC NEW	CHANGED SECURITY STATUS TO 'Q' FROM 'W' FOR 19850128-19850305
79837	HARVARD INDUSTRIES INC	CHANGED SECURITY STATUS TO 'Q' FROM 'W' FOR 19981130-19981222
82567	OPKO HEALTH INC	CHANGED SECURITY STATUS TO 'Q' FROM 'W' FOR 20070611-20070612
85653	ARLINGTON ASSET INVESTMENT CORP	CHANGED SHARE CODE TO 18 FROM 11 FOR 20190102-20201025
19524	GOLDMAN SACHS E T F TRUST	CHANGED PERMCO TO 55415 FROM 57150 FOR ENTIRE HISTORY
19769	GOLDMAN SACHS E T F TRUST	CHANGED PERMCO TO 55415 FROM 57150 FOR ENTIRE HISTORY
13878	MIMEDX GROUP INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20181108-20201103
82745	SMITH MIDLAND CORP	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 19991005-20201116
91910	U S A TECHNOLOGIES INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20190926-20201118
76928	SANARA MEDTECH INC	ADDED ZERO NAME LINES TO REFLECT OFF-EXCHANGE ACTIVITY FOR 19920818-20201101
15029	CALIFORNIA RESOURCES CORP	CHANGED END DATE TO 20200715 AND MOVED ALL POST-20201028 DATA TO PERMNO 20188
20188	CALIFORNIA RESOURCES CORP	ADDED DATA FROM PERMNO 15029 FOR 20201028-PRESENT

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending November 2020. 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	34299	28	1538	3940	1	4	2824	10000	93436
MONTHLY	34271	28	1538	3940	1	4	2824	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20201130	1-25024
MONTH-END TRADING CALENDAR	19251231-20201130	1-1140
YEAR-END TRADING CALENDAR	19251231-20201231	1-97
QUARTER-END TRADING CALENDAR	19251231-20201231	1-385
WEEKLY TRADING CALENDAR	19260102-20201130	1-4953

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.