STOCK & INDEX RELEASE NOTES

OCTOBER 2018 MONTHLY UPDATE

These release notes pertain to the October 2018 Monthly release of the CRSP US Stock and Index databases, available in November 2018.

OCTOBER 2018 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
67791	ROYAL DUTCH PETROLEUM CO	Changes shares outstanding to 478 from 2680 for 19751014-19851230 and to 478 from 212 for 19851231-19891012
16121	COLUMBIA E T F TRUST I	Changed company name to COLUMBIA E T F TRUST I from COLUMBIA E T F TRUST for entire history
16122	COLUMBIA E T F TRUST I	Changed company name to COLUMBIA E T F TRUST I from COLUMBIA E T F TRUST for entire history
16123	COLUMBIA E T F TRUST I	Changed company name to COLUMBIA E T F TRUST I from COLUMBIA E T F TRUST for entire history
17003	COLUMBIA E T F TRUST I	Changed company name to COLUMBIA E T F TRUST I from COLUMBIA E T F TRUST for entire history
91355	HILL INTERNATIONAL INC	Added zero name line for period 20180814-20181017 to reflect off exchange trading.
91366	SYNCHRONOSS TECHNOLOGIES INC	Added zero name line for period 20180514-20180930 to reflect off exchange trading.
25770	COMPUTONE CORP	Changed SIC code from 1374 to 7370 for 19811104-19860331 & 19870403-19870921
37541	W C M CAPITAL INC	Changed SIC code to 1040 from 1101 for 19810105-19860331
51845	MASSTOR SYSTEMS CORP	Changed SIC code to 3570 from 1374 for 19830325-19860331
65568	ECHO BAY MINES LTD	Changed SIC code to 1041 from 1100 for 19831011-20010823 and to 1041 from 2000 for 20020531-20020930
66659	NERCO INC	Changed SIC code to 1221 from 1111 for 19880104-19930602
69359	SCIENTIFIC SYSTEM SERVICES INC	Changed SIC code to 7370 from 1372 for 19830322-19860331
71555	SOUTHERN MINERAL CORP	Changed SIC code to 1310 from 1311 for 19840501-19950430 and to 1380 from 1330 for 19950501-19990804
76452	TOLEDO TECHNOLOGY INC	Changed SIC code to 1310 from 0 for 19721214-19840325 and to 1310 from 1112 for 19840326-19860410
78102	H S RESOURCES INC	Changed SIC code to 1311 from 1330 for 19921124-19940621 and to 1311 from 1041 for 19940622-20010801
78906	GREKA ENERGY CORP	Changed SIC code from 1330 to 1380 for 19930219-19971218
79158	CAIRN ENERGY U S A INC	Changed SIC code to 1310 from 1110 for 19930701-19940501
82815	CONCORD ENERGY INC	Changed SIC code to 1380 from 1330 for 19960131-19960331
85039	SHERIDAN ENERGY INC	Changed SIC code to 1380 from 1330 for entire history
87127	CYPRUS AMAX MINERALS CO	Changed SIC code to 1311 from 1110 for 19860401-19880920
90334	PRIMEBANK FEDERAL SAVINGS BANK	Changed SIC code to 6120 from 1101 for 19850207-19860331

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending October 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	32924	39	1538	2850	1	4	2659	10000	93436
MAZ	32896	39	1538	2850	1	4	2659	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20181031	1-24501
Month-end trading calendar	19251231-20181031	1-1115
Year-end trading calendar	19251231-20191231	1-95
Quarter-end trading calendar	19251231-20191231	1-377
Weekly trading calendar	19260102-20181031	1-4844

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 (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 (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 (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/Compustat Merged Database	CMZyyyymm	10.37 GB			CM - Compustat 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

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`
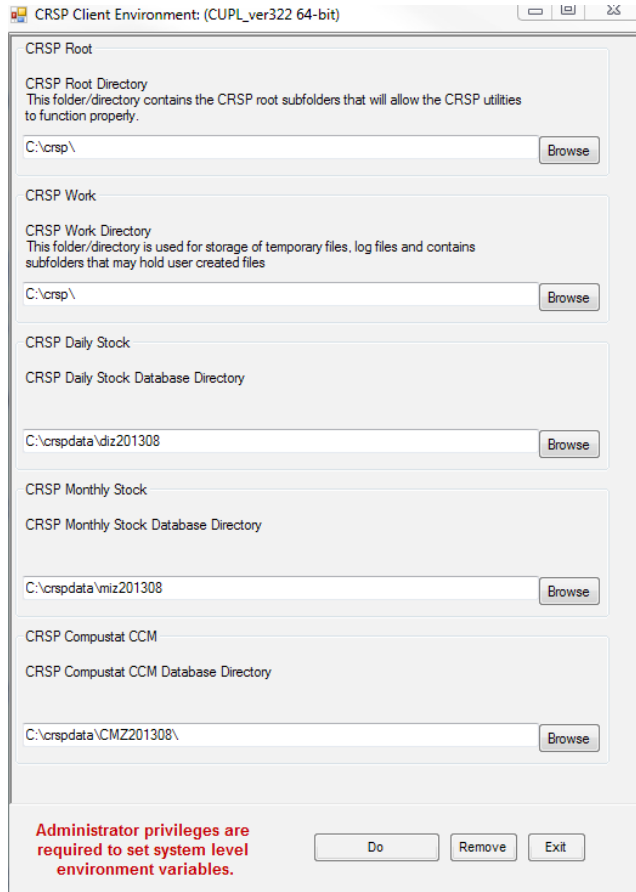
Check the current state of the environment variables by entering this command: `env | grep crsp`

- 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.