

CRSP U.S. STOCK & INDEX RELEASE NOTES

OCTOBER 2020 MONTHLY UPDATE

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

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.

OCTOBER 2020 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
16517	O S I ETF TRUST	CHANGED COMPANY NAME TO O S I ETF TRUST FROM O S I E T F TRUST FOR ENTIRE HISTORY
16616	O S I ETF TRUST	CHANGED COMPANY NAME TO O S I ETF TRUST FROM O S I E T F TRUST FOR ENTIRE HISTORY
17861	O S I ETF TRUST	CHANGED COMPANY NAME TO O S I ETF TRUST FROM O S I E T F TRUST FOR ENTIRE HISTORY
17862	O S I ETF TRUST	CHANGED COMPANY NAME TO O S I ETF TRUST FROM O S I E T F TRUST FOR ENTIRE HISTORY
17863	O S I ETF TRUST	CHANGED COMPANY NAME TO O S I ETF TRUST FROM O S I E T F TRUST FOR ENTIRE HISTORY
17936	O S I ETF TRUST	CHANGED COMPANY NAME TO O S I ETF TRUST FROM O S I E T F TRUST FOR ENTIRE HISTORY
19798	BROOKFIELD INFRASTRUC PARTNER LP	CHANGED SHARE CODE FROM 72 TO 82. REMOVED FROM THE SUBSCRIBER DATABASE
12277	VECTOR AEROMOTIVE CORP	CHANGED SHARE CODE TO 11 FROM 10 FOR ENTIRE HISTORY
76036	BRISTOL RESEARCH CORP	CHANGED SHARE CODE TO 11 FROM 10 FOR ENTIRE HISTORY
19855	INVESTMENT MANAGERS SERIES TRUST	ADDED NEW SECURITY FOR 20200526-PRESENT. SPLIT FROM PERMNO 15554
15554	EXCHANGE LISTED FUNDS TRUST	CHANGED END DATE TO 20200522 AND MOVED ALL POST-20200522 DATA TO NEW PERMNO 19855
82792	FURRS RESTAURANT GROUP INC	CHANGED CLOSING BID TO 0.09375 FROM 0.094 ON 19960103 AND TO 0.140625 FROM 0.141 ON 19960109
90562	MOLSON COORS BEVERAGE CO	CHANGED TRADING SYMBOL TO TAPA FROM TAP FOR 20200102-PRESENT
86408	LIONS GATE ENTERTAINMENT CORP	CHANGED TRADING SYMBOL TO LGFA FROM LGF FOR 20161209-PRESENT
16495	LIONS GATE ENTERTAINMENT CORP	CHANGED TRADING SYMBOL TO LGFB FROM LGF FOR ENTIRE HISTORY
15802	ASSOCIATED CAPITAL GROUP INC	CHANGED TRADING SYMBOL TO ACWD FROM ACWI FOR 20151109-20151130
16154	KADMON HOLDINGS INC	CHANGED NAME TO KADMON HOLDINGS INC FROM KADMON HOLDINGS LLC FROM 20160727 TO PRESENT.
10349	A M F I CORP	REMOVED DISTRIBUTION ON EX-DATE 20200903
77624	INTRUSION INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20061012-20201008
13512	INVESCO E T F TRUST II	CHANGED COMPANY NAME TO INVESCO E T F TRUST II FROM INVESCO EXCHANGE TRADED FD TR II FOR 20180604-PRESENT



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PERMNO	COMNAM	DESC
14652	FIRST TR EXCHANGE TRADED FD III	CHANGED COMPANY NAME TO FIRST TR EXCHANGE TRADED FD III FROM FIRST TRUST MUNICIPAL E T F FOR ENTIRE HISTORY
16845	U S C F FUNDS TRUST	CHANGED COMPANY NAME TO U S C F FUNDS TRUST FROM U S C F ETF TRUST FOR ENTIRE HISTORY
16848	U S C F FUNDS TRUST	CHANGED COMPANY NAME TO U S C F FUNDS TRUST FROM U S C F ETF TRUST FOR 20170720-20191003
18031	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER E T F TRUST FOR ENTIRE HISTORY
18034	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER E T F TRUST FOR ENTIRE HISTORY
18049	AMERANT BANCORP INC	CHANGED COMPANY NAME TO AMERANT BANCORP INC FROM AMERCANT BANCORP INC FOR 20190614-PRESENT
18238	INVESCO E T F TRUST	CHANGED COMPANY NAME TO INVESCO E T F TRUST FROM INVESCO EXCHANGE TRADED FD TR FOR ENTIRE HISTORY
18417	LEGG MASON ETF INVESTMENT TR	CHANGED COMPANY NAME TO LEGG MASON ETF INVESTMENT TR FROM LEGG MASON ETF INVESTMENT TRUST FOR ENTIRE HISTORY
19321	B N Y MELLON E T F TRUST	CHANGED COMPANY NAME TO B N Y MELLON E T F TRUST FROM B N Y MELLON ETF TRUST FOR ENTIRE HISTORY
19322	B N Y MELLON E T F TRUST	CHANGED COMPANY NAME TO B N Y MELLON E T F TRUST FROM B N Y MELLON ETF TRUST FOR ENTIRE HISTORY
19323	B N Y MELLON E T F TRUST	CHANGED COMPANY NAME TO B N Y MELLON E T F TRUST FROM B N Y MELLON ETF TRUST FOR ENTIRE HISTORY
19535	NORTHERN LIGHTS FUND TR IV	CHANGED COMPANY NAME TO NORTHERN LIGHTS FUND TR IV FROM NORTHERN LIGHTS FUND TRUST IV FOR ENTIRE HISTORY
89749	INVESCO E T F TRUST	CHANGED COMPANY NAME TO INVESCO E T F TRUST FROM INVESCO EXCHANGETRADED FD TRUST FOR 20180604-20200214
93303	FIRST TRUST E T F II	CHANGED COMPANY NAME TO FIRST TRUST E T F II FROM FIRST TRUST ISE GLBL COPP IDX FD FOR 20100312-20151220
93309	FIRST TRUST E T F II	CHANGED COMPANY NAME TO FIRST TRUST E T F II FROM FIRST TRUST ISE GLBL PLAT IDX FD FOR 20100312-20151220
93342	FIRST TRUST E T F II	CHANGED COMPANY NAME TO FIRST TRUST E T F II FROM FIRST TRUST BICK INDEX FUND FOR ENTIRE HISTORY
14223	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20180805
16444	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20180805
16445	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20180805
92573	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20180805
92574	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20180805
92576	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20180805
92848	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20180805
17560	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20190524
17557	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20190524
77584	BUCKLE INC	SPLIT DISTRIBUTION ON EXDATE 20200109 FROM 1.55 TO 1.25 SPECIAL AND .30 REGULAR.
17556	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR 20171027-20190524

PERMNO	COMNAM	DESC
17555	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
17553	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
17554	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
17552	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
17551	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
17550	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
17549	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
17548	OPPENHEIMER E T F TR	CHANGED COMPANY NAME TO OPPENHEIMER E T F TR FROM OPPENHEIMER REVENUE WGTD ETF TR FOR ENTIRE HISTORY
15029	CALIFORNIA RESOURCES CORP	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20200716-20201027
18042	ALLEGRO MERGER CORP	CHANGED DELIST CODE TO 450 FROM 470 AND ADDED FINAL LIQUIDATION PAYMENT ON EX-DATE 20200421
15450	EAGLE GROWTH & INCOME OPP FD	ADDED LIQUIDATION DISTRIBUTION FOR \$0.10 ON EX-DATE 20200728
17791	SPIRIT M T A REIT	ADDED LIQUIDATION DISTRIBUTION FOR \$0.50 ON EX-DATE 20191024

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending October 2020. It contains the number of securities and information about the maximums of the event arrays.

DATA FREQUENCY	# OF SECURITIES	MAX NAMES	MAX DSTS	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAILY	34171	28	1538	3344	1	4	2818	10000	93436
MONTHLY	34199	28	1538	3344	1	4	2818	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20201030	1-25004
MONTH-END TRADING CALENDAR	19251231-20201030	1-1139
YEAR-END TRADING CALENDAR	19251231-20201231	1-97
QUARTER-END TRADING CALENDAR	19251231-20201231	1-385
WEEKLY TRADING CALENDAR	19260102-20201030	1-4948

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.