

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

SEPTEMBER 2015 DATA EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
14050	FIFTH STREET SENIOR FLTG RT CORP	Changed distribution codes from 1232 to 1222 for on ex-dates 20150429, 20150528, 20150629 & 20150730	4/29/2015	7/30/2015
13985	D B X ETF TRUST	Changed all distribution codes from 1222 to 1223 for ex-dates 20130701-20150803	7/1/2013	8/3/2015
81593	W M I H CORP	Added zero name line for 09/29/2008 - 09/27/2015 to reflect off-exchange activity.	9/29/2008	9/27/2015
85918	BLACKROCK MUNIHLDGS NJ QLTY FD	Added a distribution with distribution code 1223 and pay date 20150601 on ex-date 20150408	4/8/2015	4/8/2015

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2015. It contains the number of securities and information about the maximums of the event arrays.

FILE CODE	# OF SECURITIES	MAX NAMES	MAX DIST	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAZ	31130	39	1538	2083	1	4	2560	10000	93436
MAZ	31101	39	1538	2083	1	4	2560	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20150930	1-23723
Month-end trading calendar	19251231-20150930	1-1078
Year-end trading calendar	19251231-20161230	1-92
Quarter-end trading calendar	19251231-20161230	1-365
Weekly trading calendar	19260102-20150930	1-4683

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	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	FAZyyyyymm	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	A6Zyyyyymm	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	AXZyyyyymm	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	IFZyyyyymm	120 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	8.86 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	266 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	1.67 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	238 MB			RD - Daily REITs RM - Monthly REITs

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_yyyyymm_SLD	CRSP 1962 US Stock	setupwin32.exe	a6zyyyyymm_cadb.zip
AXZ1_yyyyymm_SLD	CRSP 1962 US Stock and Index	setupwin32.exe	axzyyyyymm_cadb.zip
FAZ1_yyyyymm_SLD	CRSP 1925 US Stock	setupwin32.exe	fazyyyyymm_cadb.zip
FIZ1_yyyyymm_SLD	CRSP 1925 US Stock and Index	setupwin32.exe	fizyyyymm_cadb.zip
IFZ1_yyyyymm_SGD	CRSP 1925 Indexes	setupwin32.exe	ifzyyyyymm_cadb.zip

RED HAT LINUX PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyyymm_SLD	CRSP 1962 US Stock	setuplinux.bin	a6zyyyyymm_cadb.zip
AXZ1_yyyyymm_SLD	CRSP 1962 US Stock and Index	setuplinux.bin	axzyyyyymm_cadb.zip
FAZ1_yyyyymm_SLD	CRSP 1925 US Stock	setuplinux.bin	fazyyyyymm_cadb.zip
FIZ1_yyyyymm_SLD	CRSP 1925 US Stock and Index	setuplinux.bin	fizyyyymm_cadb.zip
IFZ1_yyyyymm_SGD	CRSP 1925 Indexes	setuplinux.bin	ifzyyyyymm_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	fizzyyyymm_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_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 /acbin 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.

The screenshot shows the 'CRSP Client Environment: (CUPL_ver322 64-bit)' window. It contains several sections for setting directories, each with a text input field and a 'Browse' button:

- CRSP Root:** CRSP Root Directory. This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to function properly. Path: `C:\crsp\`
- CRSP Work:** CRSP Work Directory. This folder/directory is used for storage of temporary files, log files and contains subfolders that may hold user created files. Path: `C:\crsp\`
- CRSP Daily Stock:** CRSP Daily Stock Database Directory. Path: `C:\crspdata\diz201308`
- CRSP Monthly Stock:** CRSP Monthly Stock Database Directory. Path: `C:\crspdata\miz201308`
- CRSP Compustat CCM:** CRSP Compustat CCM Database Directory. Path: `C:\crspdata\CMZ201308\`

At the bottom, there is a red warning: **Administrator privileges are required to set system level environment variables.** Below this are three buttons: 'Do', 'Remove', and 'Exit'.