

STOCK & INDEX RELEASE NOTES

SEPTEMBER 2019 QUARTERLY UPDATE

These release notes pertain to the September 2019 Quarterly release of the CRSP US Stock and Index databases, available in October 2019.

ANNOUNCING CRSP10!

CRSP is pleased to introduce CRSP10, a variation of our research-quality stock database. CRSP10 holds 10 years of monthly history for active and inactive securities. The full dataset, delivered in a single Excel workbook, contains the time series and event history data for which CRSP is renowned. [Click here for more information.](#)

SEPTEMBER 2019 DATA EDITS

INDIVIDUAL EDITS

| PERMNO | COMNAM | DESC |
|--------|------------------------|--|
| 15409 | ALARM COM HOLDINGS INC | Change company name from ALARCOM HOLDINS INC to ALARM COM HOLDINGS INC for entire history. |
| 11843 | ALLECO INC | Changed exchange code to 0 from 3 for 19741224-19741226 |
| 89833 | BELLUS HEALTH INC | Added zero namelines for the period 20081229-20190904 to reflect off exchange trading and cusip changes. |
| 90325 | STEREOTAXIS INC | Added zero namelines for 20160804-20190905 to reflect off-exchange trading |

AUGUST 2019 DATA EDITS

INDIVIDUAL EDITS

| PERMNO | COMNAM | DESC |
|--------|----------------------------------|--|
| 12023 | B I Q I INTERNATIONAL HLDNGS COR | Changed end date from 20190731 to 20190709, added delisting information on 20190709, and removed halt record from 20190710 - 20190731 |
| 12352 | CHINACACHE INTL HLDGS LTD | Changed end date from 20190731 to 20190517, added delisting information on 20190517, and removed halt record from 20190520 to 20190731 |

GROUP EDITS

| BEGDT | ENDDT | DESC |
|-------|-------|--|
| 1988 | 2018 | Changed various closing price, askhi, bidlo, volume, ask, bid and open prices for 35 securities from 1988-2018 including filling in missing prices and removing inconsistent prices. |

JULY 2019 DATA EDITS

INDIVIDUAL EDITS

| PERMNO | COMNAM | DESC |
|--------|--------------------------------|---|
| 89591 | EATON VANCE OH MUNICIPAL BD FD | Changed share code to 44 from 14 for entire history |
| 89593 | EATON VANCE NJ MUNICIPAL BD FD | Changed share code to 44 from 14 for entire history |
| 89596 | EATON VANCE PA MUNICIPAL BD FD | Changed share code to 44 from 14 for entire history |
| 89454 | RANDGOLD RESOURCES LTD | Removed delist distribution on ex-date 20190102 |

| PERMNO | COMNAM | DESC |
|--------|-------------------------------|--|
| 58836 | NEWTEK BUSINESS SERVICES CORP | Changed Company name to NEWTEK BUSINESS SERVICES INC from NEWTEK BUSINESS SVCS INC for 20031230-20141112 and to NEWTEK BUSINESS SERVICES CORP from 20141113-present. |
| 17130 | LIBERTY LATIN AMERICA LTD | Changed askhigh to 19.89 from 629.24 and bidlo to 19.88 from 15.00 for 20171229 |
| 15092 | LENDINGCLUB CORP | Changed company name to LENDINGCLUB CORP from LENDINGCLUB CORPORATION for entire history. |

GROUP EDITS

| BEGDT | ENDDT | DESC |
|----------|----------|---|
| 20091231 | 20190423 | Added ADR shares outstanding for about 79 securities during 20091231 - 20190423 |

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2019. It contains the number of securities and information about the maximums of the event arrays.

| DATA FREQUENCY | # OF SECURITIES | MAX NAMES | MAX DISTS | MAX SHARES | MAX DELISTS | MAX GROUPS | MAX NASDIN | FIRST PERMNO | LAST PERMNO |
|----------------|-----------------|-----------|-----------|------------|-------------|------------|------------|--------------|-------------|
| Daily | 33437 | 39 | 1538 | 3075 | 1 | 4 | 2702 | 10000 | 93436 |
| Monthly | 33409 | 39 | 1538 | 3075 | 1 | 4 | 2702 | 10000 | 93436 |

| CALENDAR | DATE RANGE | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| Daily trading calendar | 19251231-20190930 | 1-24729 |
| Month-end trading calendar | 19251231-20190930 | 1-1126 |
| Year-end trading calendar | 19251231-20201231 | 1-96 |
| Quarter-end trading calendar | 19251231-20201231 | 1-381 |
| Weekly trading calendar | 19260102-20190930 | 1-4892 |

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 SIZyyyyymm (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 | FAZyyyyymm SAZyyyyymm (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 | A6Zyyyyymm S6Zyyyyymm (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 | AXZyyyyymm SXZyyyyymm (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 | IFZyyyyymm SFZyyyyymm | 122 MB | | | IF - CRSP Supplemental US Indexes |

| PRODUCT NAME | DATABASE | SIZE | INDEXES | PORTFOLIOS | COMPONENTS & DESCRIPTION |
|--|---|----------|---------|------------|--|
| CRSP/Compustat Merged Database | CMZyyyyymm CFZyyyyymm (Full product) CLZyyyyymm (Link product) (SAS/ASCII) | 10.37 GB | | | CM - Compustat Data formatted in CRSPAccess Database |
| Daily & Monthly Treasuries in CRSPSift | TRZyyyyymm | 278 MB | | | TR - Database format for use with CRSPSift |
| Daily & Monthly Treasuries Files | TFZyyyyymm | 1.75 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 | 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_yyyyymm_SLD | CRSP 1962 US Stock | a6zyyyyyymm_cadb.zip |
| AXZ1_yyyyymm_SLD | CRSP 1962 US Stock and Index | axzyyyyyymm_cadb.zip |
| FAZ1_yyyyymm_SLD | CRSP 1925 US Stock | fazyyyyyymm_cadb.zip |
| FIZ1_yyyyymm_SLD | CRSP 1925 US Stock and Index | fizzyyyyyymm_cadb.zip |
| IFZ1_yyyyymm_SGD | CRSP 1925 Indexes | ifzyyyyyymm_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 | fizzyyyymm_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.

