CRSP U.S. STOCK & INDEX RELEASE NOTES

SEPTEMBER 2020 MONTHLY UPDATE

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

NOTES ABOUT THIS RELEASE

For the 202009 the SAS, ASCII, and R databases, breakpoint data that is projected based on partial year data is now removed. For example, in the 202009 cut of data, the capitalization breakpoints for 2021 are no longer projected based on 9/30/2020 data, and will not be included until after the 12/31/2020 data is available. In addition, the daily and monthly index files will no longer contain rows with missing data prior to the start of an index. The start date of the index is stored in Index Begin Date in the Index Header File.

NEW CALENDAR FREQUENCY FILES AVAILABLE

CRSP has created a new 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.

New 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.

SEPTEMBER 2020 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESC
1972	2018	REVIEWED ALL SECURITIES WITH THE SAME PERMCO WHERE BOTH ZERO AND NON-ZERO SIC CODES ARE ASSIGNED DURING THE SAME DATE RANGE. SIC CODE CHANGES WERE MADE TO HAVE CONSISTENCY ON A COMPANY LEVEL FOR OVER 50 SECURITIES FOR DATE RANGES COVERING 1972-2018 BUT MOST CHANGES ARE FROM PRE-1986

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
91271	COMPASS DIVERSIFIED	CHANGED COMPANY NAME TO COMPASS DIVERSIFIED HOLDINGS FROM COMPASS DIVERSIFIED FOR 20200810-PRESENT
83989	GRAY TELEVISION INC	ADDED CLASS B SHARE CLASS FOR 20020830-20020919
79145	ROYAL CARIBBEAN CRUISES LTD	CHANGED COMPANY NAME TO ROYAL CARIBBEAN CRUISES LTD FROM ROYAL CARIBBEAN GROUP FOR 20200810-PRESENT
19661	E N S C O PLC	ADDED NEW SECURITY FOR 20091223-20120521. SPLIT FROM PERMNO 93159
93159	VALARIS PLC	CHANGED START DATE TO 20120522 AND MOVED ALL PRE-20120522 DATA TO NEW PERMNO 19661
19662	SIGNET GROUP PLC	ADDED NEW SECURITY FOR 19880713-20080910. SPLIT FROM PERMNO 12076
12076	SIGNET JEWELERS LTD	CHANGED START DATE TO 20080911 AND MOVED ALL PRE-20080911 DATA TO NEW PERMNO 19662
19663	INVITEL HOLDINGS A S	ADDED NEW SECURITY FOR 20090227-20100217. SPLIT FROM PERMNO 78157
78157	HUNGARIAN TELEPHONE & CABLE CORP	CHANGED END DATE TO 20090226 AND MOVED ALL POST-20090226 DATA TO NEW PERMNO 19663

PERMNO	COMNAM	DESC
19664	INNOCOLL A G	ADDED NEW SECURITY FOR 20140725-20160315. SPLIT FROM PERMNO 14806
14806	INNOCOLL HOLDINGS PLC	CHANGED START DATE TO 20160316 AND MOVED ALL PRE-20160316 DATA TO NEW PERMNO 19664
19665	BENITEC BIOPHARMA LIMITED	ADDED NEW SECURITY FOR 20150818-20200414. SPLIT FROM PERMNO 15631
15631	BENITEC BIOPHARMA INC	CHANGED START DATE TO 20200415 AND MOVED ALL PRE-20200415 DATA TO NEW PERMNO 19665
19666	S P I ENERGY CO LTD	ADDED NEW SECURITY FOR 20160119-20170918. SPLIT FROM PERMNO 15913
15913	S P I ENERGY CO LTD	CHANGED START DATE TO 20170919 AND MOVED ALL PRE-20170919 DATA TO NEW PERMNO 19666
15913	S P I ENERGY CO LTD	CHANGED SHARES OUTSTANDING TO 627961 FROM 62796 FOR 20170919-20171106
19667	SUNDANCE ENERGY AUSTRALIA LTD	ADDED NEW SECURITY FOR 20160902-20191125. SPLIT FROM PERMNO 16306
16306	SUNDANCE ENERGY INC	CHANGED START DATE TO 20191126 AND MOVED ALL PRE-20191126 DATA TO NEW PERMNO 19667
19670	PROFICIENT ALPHA ACQ CORP	ADDED NEW SECURITY FOR 20190620-20200616. SPLIT FROM PERMNO 18781
18781	LION GROUP HOLDING LTD	CHANGED PERMCO TO 57264 FROM 56750 AND CHANGED START DATE TO 20200617 AND MOVED ALL PRE-20200617 DATA TO NEW PERMNO 19670
19671	AVITA MEDICAL LTD	ADDED NEW SECURITY FOR 20191001-20200629. SPLIT FROM PERMNO 19022
19022	AVITA THERAPEUTICS INC	CHANGED START DATE TO 20200630 AND MOVED ALL PRE-20200630 DATA TO NEW PERMNO 19671
19672	ARCADIS NV ARNHEM	ADDED NEW SECURITY FOR 19931230-20010315. SPLIT FROM PERMNO 79976
79976	ARCADIS NV	CHANGED START DATE TO 20010316 AND MOVED ALL PRE-20010316 DATA TO NEW PERMNO 19672
84621	LOGITECH INTERNATIONAL SA	CHANGED SHARES OUTSTANDING TO 191606 FROM 32742 FOR 20061023-20061108
19673	LOGITECH INTERNATIONAL SA	ADDED NEW SECURITY FOR 19970327-20061020. SPLIT FROM PERMNO 84621
84621	LOGITECH INTERNATIONAL SA	CHANGED START DATE TO 20061023 AND MOVED ALL PRE-20061023 DATA TO NEW PERMNO 19673
19674	ICON PLC	ADDED NEW SECURITY FOR 19980515-20130201. SPLIT FROM PERMNO 86072
86072	ICON PLC NEW	CHANGED START DATE TO 20130204 AND MOVED ALL PRE-20130204 DATA TO NEW PERMNO 19674
19675	SOHU COM INC	ADDED NEW SECURITY FOR 20000712-20180531. SPLIT FROM PERMNO 88467
88467	SOHU COM LTD	CHANGED START DATE TO 20180601 AND MOVED ALL PRE-20180601 DATA TO NEW PERMNO 19675
19678	PSIVIDA LTD	ADDED NEW SECURITY FOR 20050127-20080610. SPLIT FROM PERMNO 90542
90542	EYEPOINT PHARMACEUTICALS INC	CHANGED START DATE TO 20080611 AND MOVED ALL PRE-20080611 DATA TO NEW PERMNO 19678
13783	SIBANYE STILLWATER LTD	CHANGED COMPANY NAME TO SIBANYE GOLD LTD FROM SIBANYE STILLWATER FOR 20170921-20200223 AND TO SIBANYE STILLWATER LTD FROM SIBANYE STILLWATER FOR 20200224-PRESENT
92517	XINYUAN REAL ESTATE CO LTD	CHANGED DIVIDEND AMOUNT TO $0.025 FROM $0.0225 ON EX-DATE 20200615
92893	SILVERCORP METALS INC	CHANGED DIST CODE TO 1242 FROM 1342 FOR ALL DISTRIBUTIONS WITH EX-DATES FROM 20170607-20191126
82844	WIDCOM INC	CHANGED COMPANY NAME AND CUSIP TO WIDCOM INC & 96756910 FROM WIDERGREN COMMUNICATIONS INC & 96759210 FOR 19831223-19840109, SIC CODE TO 3660 FROM 0 FOR 19830906-19840109 & TO 3660 FROM 4899 FOR 19840110-19860331 AND SHARE CODE TO 11 FROM 10 FOR ENTIRE HISTORY
91299	GENERAL FINANCE CORP	CHANGED SIC CODE TO 6770 FROM 3412 FOR 20080616-20080930, TO 6770 FROM 6799 FOR 20081001-20100110 AND TO 7359 FROM 6799 FOR 20100111-PRESENT
13755	HUMANIGEN INC	ADDED ZERO NAME LINES TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20151217-20200917.
10107	MICROSOFT CORP	CHANGED VOLUME TO 22213410 FROM 1 ON 20170809
15274	SUMMIT THERAPEUTICS PLC	CHANGED NQ ISSUE IDENTIFIER TO 99995068 FROM 75726 FOR ENTIRE HISTORY

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2020. 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	34052	28	1538	3323	1	4	2809	10000	93436
MONTHLY	34052	28	1538	3323	1	4	2809	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20200930	1-24982
MONTH-END TRADING CALENDAR	19251231-20200930	1-1138
YEAR-END TRADING CALENDAR	19251231-20201231	1-97
QUARTER-END TRADING CALENDAR	19251231-20201231	1-385
WEEKLY TRADING CALENDAR	19260102-20200930	1-4944

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/COMPUSTAT MERGED DATABASE	CMZYYYYMM CFZYYYYMM (FULL PRODUCT) CLZYYYYMM (LINK PRODUCT) (R/SAS/ASCII)	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
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_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.