

CRSP U.S. STOCK & INDEX RELEASE NOTES

SEPTEMBER 2022 QUARTERLY UPDATE

These release notes pertain to the September 2022 Quarterly release of the CRSP US Stock and Index databases, available in October 2022.

NEW FLAT FILE FORMAT 2.0 (CIZ) IS HERE!

CRSP has introduced a new Flat File Format 2.0 (CIZ) for the CRSP US 1925 and 1962 Stock and Stock with Index Databases. All Stock and Index subscribers – monthly, quarterly, and annual – received this premiere data cut. [Click here for more information](#). As was true for the Flat File Format 1.0 (SIZ), the files are available in SAS, ASCII and R formats.

The following documentation is available for the new Flat File Format 2.0 (CIZ) files:

- Flat File Format 1.0 (SIZ) to 2.0 (CIZ) Cross Reference Guide – maps the legacy ASCII, SAS, and R files to the Flat File Format 2.0 (CIZ) files
- Flat File Format 2.0 (CIZ) Layout Guide – provides table by table listing of data items
- Flat File Format 1.0 (SIZ) to 2.0 (CIZ) Summary of Differences – summarizes known differences between existing S*Z and new C*Z files
- How to Use Metadata Guide – provides guidance on using the new metadata files

Please email support@crsp.org and indicate your preferred file format. **If we do not receive your preferred file format, your organization will not have access to the new Flat File Format 2.0 (CIZ).**

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2022. It contains the number of securities and information about the maximums of the event arrays.

DATA FREQUENCY	# OF SECURITIES	MAX NAMES	MAX DIST	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAILY	36811	28	1538	4397	1	4	2919	10000	93436
MONTHLY	36782	28	1538	4397	1	4	2919	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20220930	1-25486
MONTH-END TRADING CALENDAR	19251231-20220930	1-1162
YEAR-END TRADING CALENDAR	19251231-20231229	1-99
QUARTER-END TRADING CALENDAR	19251231-20231229	1-393
WEEKLY TRADING CALENDAR	19260102-20220930	1-5048

SEPTEMBER 2022 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
75652	TEVA PHARMACEUTICAL INDS LTD	CHANGED SHARES OUTSTANDING TO 219249 FROM 303750 ON 20040630 AND TO 438498 FROM 607500 FOR 20040701-20040929
86293	S V B FINANCIAL SERVICES INC	CHANGED SHARES OUTSTANDING TO 3663 FROM 3846 ON 20031112 AND TO 3846 FROM 4038 FOR 20031113-20031230

PERMNO	COMNAM	DESC
79666	TANDY LEATHER FACTORY INC	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 20200813-20220906
15848	MESOBLAST LTD	CHANGED CLOSING ASK TO 0.00 FROM 3.46 AND CLOSING BID TO 0.00 FROM 2.28 ON 20220804
85903	COMPX INTERNATIONAL INC	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20220819
13303	N L INDUSTRIES INC	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20220819
16653	WARRIOR MET COAL INC	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATES 20220512 & 20220819
79037	ETHAN ALLEN INTERIORS INC	CHANGED QUARTERLY DIVIDEND AMOUNT TO 0.32 FROM 0.82 AND ADDED 0.50 SPECIAL DIVIDEND ON EX-DATE 20220815
59396	OLD REPUBLIC INTERNATIONAL CORP	CHANGED QUARTERLY DIVIDEND AMOUNT TO 0.23 FROM 1.23 AND ADDED 1.00 SPECIAL DIVIDEND ON EX-DATE 20220831
13395	SALIENT MIDSTREAM & M L P FUND	CHANGED QUARTERLY DIVIDEND AMOUNT TO 0.0875 FROM 0.1044 AND ADDED 0.0169 SPECIAL DIVIDEND ON EX-DATE 20220831
23187	IONEER LTD	CHANGED SHARE COUNT FROM 100000 TO 400 FOR PERIOD 20220629-PRESENT
92778	DISCOVERY INC	CHANGED ENDDATE FOR S&P GROUP INCLUSION TO 20220408 FROM 20990101.
22976	WARNER BROS DISCOVERY INC	ADDED PERMNO 22976 TO THE S&P GROUP INCLUSION BEGINNING 20220411.

GROUP EDITS

BEGDT	ENDDT	DESC
2018	2022	CHANGED PERMCO TO 56349 FROM 56471 FOR 10 SECURITIES FOR ENTIRE HISTORY

AUGUST 2022 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
18902	SNDL INC	CHANGED VOL TO 2630045974 FROM -99 ON 20210210 AND TO 2955302764 FROM -99 ON 20210211 AND MVOL TO 173780977 FROM 117927490 ON 20210226
12591	APOLLO GLOBAL MANAGEMENT INC NEW	ADDED DISTRIBUTION WITH DISTRIBUTION CODE OF 1232 AND DIVIDEND AMOUNT 0.1696 ON EX-DATE 20170517 AND DISTRIBUTION WITH DISTRIBUTION CODE OF 1234 AND DIVIDEND AMOUNT OF 0.1867 ON EX-DATE 20170517
78622	AMERICA FIRST APT INV LP	CHANGED PAY DATE TO 19910325 FROM 19320910 ON EX-DATE 19910222
21201	COLLABORATIVE INV SERIES TRUST	CHANGE NASDAQ ISSUE IDENTIFIER TO 99995074 FROM 85182 FOR ENTIRE HISTORY
21200	COLLABORATIVE INV SERIES TRUST	CHANGE NASDAQ ISSUE IDENTIFIER TO 99995075 FROM 85183 FOR ENTIRE HISTORY
22337	COLLABORATIVE INV SERIES TRUST	CHANGE NASDAQ ISSUE IDENTIFIER TO 99995076 FROM 86701 FOR ENTIRE HISTORY
83840	AINOS INC	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 19991013-20220808
21061	BIOTE CORP	ADDED ZERO NAME LINE TO REFLECT OFF EXCHANGE ACTIVITY FOR 20220720-20220828
91428	ASCENT SOLAR TECHNOLOGIES INC	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 20160602-20220823
22471	INVESTMENT MANAGERS SERIES TR II	CHANGED PERMCO TO 59239 FROM 58764 FOR ENTIRE HISTORY
22026	INVESTMENT MANAGERS SERIES TR II	CHANGED PERMCO TO 59239 FROM 58764 FOR ENTIRE HISTORY
15160	ISHARES INC	CHANGED END DATE TO 20220303 AND DELIST CODE FROM 470 TO 450. ADDED DISTRIBUTION WITH DISTRIBUTION CODE OF 2255 ON EX-DATE 3/4 FOR \$0.032727

GROUP EDITS

BEGDT	ENDDT	DESC
1925	2022	UPDATED 265 COMPANY NAMES WITH CORPORATION TO CORP AND COMPANY TO CO FOR NAME HISTORY FROM 1925-2022.
2006	2022	UPDATED/FORMATTED 98 SPAC NAMES FROM 2006-2022.

JULY 2022 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
16773	ENVIROTECH VEHICLES INC	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE SECURITY FOR 20190822-20220705
22098	BLACKSTONE SECURED LENDING FUND	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 20220513
88309	MOBILE TELESYSTEMS PUB JO ST CO	CHANGED END DATE TO 20220225

GROUP EDITS

BEGDT	ENDDT	DESC
1972	2022	UPDATED ABOUT 100 COMPANY NAMES WITH INCORPORATED TO INC, P L C TO PLC, AND LIMITED TO LTD FOR NAME HISTORY FROM 1972-2022

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

PRODUCT NAME	DATABASE	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
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

EZIP 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.