

# CRSP U.S. STOCK & INDEX RELEASE NOTES

SEPTEMBER 2021 QUARTERLY UPDATE

These release notes pertain to the September 2021 Quarterly release of the CRSP US Stock and Index databases, available in October 2021.

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2021. 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	35703	28	1538	4145	1	4	2867	10000	93436
MONTHLY	35674	28	1538	4145	1	4	2867	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20210930	1-25234
MONTH-END TRADING CALENDAR	19251231-20210930	1-1150
YEAR-END TRADING CALENDAR	19251231-20221230	1-98
QUARTER-END TRADING CALENDAR	19251231-20221230	1-389
WEEKLY TRADING CALENDAR	19260102-20210930	1-4996

## SEPTEMBER 2021 DATA EDITS

### INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
11379	DESTINATION X L GROUP INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20201222-20210907
14469	SEMLER SCIENTIFIC INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20160811-20210927
25153	COMMERCIAL BANCORPORATION CO	CHANGED SIC CODE TO 6711 FROM 0 FOR 19721214-19740828 AND EXCHANGE CODE TO 0 FROM 3 FOR 19740829-19740903

### GROUP EDITS

BEGDT	ENDDT	DESC
2011	2021	RESEARCHED ACTIVE SECURITIES TRADING ON NASDAQ THAT HAVE NOT UPDATED SHARES OUTSTANDING NUMBERS. UPDATED 41 SECURITIES WITH SHARES OUTSTANDING DATA WITH DATE RANGES FROM 2011 TO 2021.

## AUGUST 2021 DATA EDITS

### INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
50076	LONG ISLAND NATL BK HICKSVILLE	ADDED STOCK DELISTING DISTRIBUTION WITH DISTRIBUTION CODE 3724 ON EX-DATE 19761028
11153	SONO TEK CORP	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 19920406-20210826
84411	CRYO CELL INTERNATIONAL INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20030724-20210830
15793	C P I CARD GROUP INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20200117-20210804



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PERMNO	COMNAM	DESC
71108	SCHAFFER VALUE TR INC	REMOVED NEXT DATE, NEXT PRICE FROM DELISTING ARRAY AND ADDED LIQUIDATION PAYMENTS ON EX-DATES 19900705, 19900919 & 19910124
12910	AMERICAN EDUCATIONAL COMPUTER IN	REMOVED NEXTDT FROM DELISTING ARRAY ON 19890310
10639	ATLAS TACK CORP	CHANGED NEXTDT TO 19551230 FROM 19551231 ON DELISTING ARRAY ON 19551223
10997	CADDO CENT OIL REFRNG CORP	CHANGED NEXTDT TO 19260227 FROM 19260228 ON DELISTING ARRAY ON 19260224
11615	DANIEL BOONE WOOLEN MLS INC	CHANGED NEXTDT TO 19260528 FROM 19260531 ON DELISTING ARRAY ON 19260526
11930	FIFTH AVE BUS SEC CORP	CHANGED NEXTDT TO 19350330 FROM 19350331 ON DELISTING ARRAY ON 19341010
13098	MARLIN ROCKWELL CORP	CHANGED NEXTDT TO 19380730 FROM 19380731 ON DELISTING ARRAY ON 19380725
13944	PHOENIX HOSIERY CO	CHANGED NEXTDT TO 19570830 FROM 19570831 ON DELISTING ARRAY ON 19570816
14234	ROYAL DUTCH CO	CHANGED NEXTDT TO 19360529 FROM 19360531 ON DELISTING ARRAY ON 19360515
14365	SHELL TRANS & TRADING LTD	CHANGED NEXTDT TO 19360529 FROM 19360531 ON DELISTING ARRAY ON 19360515
15114	UNIVERSAL AMERN CO	CHANGED NEXTDT TO 19541029 FROM 19541030 ON DELISTING ARRAY ON 19541001
15122	UNIVERSAL PIPE & RADIATOR CO	CHANGED NEXTDT TO 19360831 FROM 19360830 ON DELISTING ARRAY ON 19360812
16467	BANK N Y & TRUST CO	CHANGED NEXTDT TO 19290629 FROM 19290630 ON DELISTING ARRAY ON 19290610
17195	NORTH GERMAN LLOYD BREMEN	CHANGED NEXTDT TO 19360529 FROM 19360531 ON DELISTING ARRAY ON 19360515
17507	CHILE COPPER CO	CHANGED NEXTDT TO 19580829 FROM 19580831 ON DELISTING ARRAY ON 19580801
17611	DOMINION STORES LTD	CHANGED NEXTDT TO 19390429 FROM 19390430 ON DELISTING ARRAY ON 19390417
18497	SECOND NATL INVS CORP	CHANGED NEXTDT TO 19370130 FROM 19370131 ON DELISTING ARRAY ON 19361231
18753	FOURTH NATL INVS CORP	CHANGED NEXTDT TO 19370130 FROM 19370131 ON DELISTING ARRAY ON 19361231
18809	THIRD NATL INVS CORP	CHANGED NEXTDT TO 19370130 FROM 19370131 ON DELISTING ARRAY ON 19361231
18833	AMERICAN COAL CO ALLEGHENY CNTY	CHANGED NEXTDT TO 19440131 FROM 19440130 ON DELISTING ARRAY ON 19431231
19801	TRUSCON STL CO	CHANGED NEXTDT TO 19430227 FROM 19430228 ON DELISTING ARRAY ON 19430217
34922	DYANSEN CORP	CHANGED SIC CODE TO 5190 FROM 5999 FOR 19830804-19860331
46463	GRIFFON CORP	CHANGED SIC CODE TO 3662 FROM 2643 FOR 19810811-19930202
72603	STAODYN INC	CHANGED SIC CODE TO 3693 FROM 3690 FOR 19900921-19980317
91206	PROCARE INDUSTRIES LTD	CHANGED SIC CODE TO 2830 FROM 3841 FOR 19850918-19860331
15388	ACCUSHARES TRUST I	CHANGED DISTRIBUTION CODE TO 2744 FROM 5763, DIVIDEND AMOUNT TO 4.062741 FROM 6.596257 AND FACTOR TO ADJUST PRICE TO 0 FROM 1.244528 FOR DISTRIBUTION ON EX-DATE 20160817
79549	FINANCIAL SYSTEMS TECHNOLOGY PLC	CHANGED DELIST CODE TO 570 FROM 480 AND NEXT PRICE TO 0 FROM -.562 ON DELIST ARRAY ON 19880301
83785	PRINTWARE INC	CHANGED DELIST CODE TO 570 FROM 470 ON DELIST ARRAY ON 20020416
85813	CRUSADER HOLDINGS CORP	CHANGED DELIST CODE TO 450 FROM 470 ON DELIST ARRAY ON 20020416 AND DISTRIBUTION CODE TO 2255 FROM 2243 AND FACTORS TO ADJUST PRICE AND SHARES TO -1 FROM 0 ON EX-DATE 20010828
88474	TRITON NETWORK SYSTEMS INC	CHANGED DELIST CODE TO 570 FROM 480, NEXT DATE TO 20020206 FROM 20020201 AND NEXT PRICE TO -.63 FROM 0.66 ON DELIST ARRAY ON 20020131

## JULY 2021 DATA EDITS

### INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
17952	AMERICAN FINANCE TRUST INC	CHANGED DIST CODES TO 1232 FOR DISTRIBUTIONS WITH EX-DATES 20210108 AND 20210409
75240	NUVEEN NEW YORK MUN VALUE FUND	CHANGED DIST CODES TO 1223 FOR DISTRIBUTIONS WITH EX-DATES 20210513 AND 20210614
17147	ENSYSCE BIOSCIENCES INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20210603-20210701

PERMNO	COMNAM	DESC
91405	NORTHEAST COMMUNITY BANCORP INC	CHANGED PERMCO TO 58620 FROM 50976 AND NASDAQ ORGANIZATION IDENTIFIER TO 99995052 FROM 60060737 FOR ENTIRE HISTORY
52361	VALUE PROPERTY TRUST	CHANGED FACTOR TO ADJUST PRICE AND FACTOR TO ADJUST SHARES TO -.966997 FROM -.97 ON EX-DATE 19951002
79315	APEX GLOBAL BRANDS INC	CHANGED FACTOR TO ADJUST PRICE AND FACTOR TO ADJUST SHARES TO -.980065 FROM -.9801 ON EX-DATE 19941227
75466	WESTPAC BANKING CORP	REMOVED ALL PRICE DATA ON 20191104

## GROUP EDITS

BEGDT	ENDDT	DESC
1980	2008	REVIEWED ALL SECURITIES WITH THE SAME PERMCO WHERE COMPANY NAME, SIC CODE OR SHARE CODE INCONSISTENCIES EXISTED. CHANGES WERE MADE TO HAVE CONSISTENCY ON A COMPANY LEVEL FOR OVER 80 SECURITIES FOR DATE RANGES COVERING 1980-2008

## 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](mailto: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](mailto: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.