

These release notes pertain to the May 2014 month-end release of the CRSP US Stock and Index databases, shipped in June.

ATTENTION CRSPSIFT USERS!

On August 7, 2014, Sift version 4.2 will expire.

New versions of Sift Professional and Enterprise are now available to all CRSP subscribers for downloading and can be found on our MOVEit site, <https://crsp.moveitcloud.com> in the Utilities_Download folder.

Sift Professional 4.3.6 is support on Windows 7 and Windows 8 computers. Sift Enterprise supports Servers 2008 R2 and 2012 R2. See details in the Sift Release Notes on our website at http://www.crsp.chicagobooth.edu/files/images/release_notes/crpsift_rn_v436.pdf

Contact Client Services at support@crsp.chicagobooth.edu or 312-263-6400, Option 2 for assistance.

MAY 2014 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDDT
93026	NUVEEN ENHANCED MUNICIPAL VAL	Changed distribution code on 20140411 to 1223 from 1222.	4/11/2014	4/11/2014
10302	CYPRESS SEMICONDUCTOR CORP	Changed Acquiring PERMNO to 92791 from 90978 on exdate 20080930.	9/30/2008	9/30/2008
90319	GOOGLE INC	Changed factor to adjust price to .9969 from 0 on exdate 20140403.	4/3/2014	4/3/2014
90227	LIBERTY GLOBAL PLC	Changed factor to adjust price to .9656 from 0 on exdate 20140304.	3/4/2014	3/4/2014
90228	LIBERTY GLOBAL PLC	Changed factor to adjust price to .9603 from 0 on exdate 20140304.	3/4/2014	3/4/2014
11674	DETROIT EDISON CO	Changed shares outstanding to 1272 from 6361 for 19401231-19410406	12/31/1940	4/6/1941
12038	AMBOW EDUCATION HOLDING LTD	Removed halt record from 20130325 - 20140430 and added delisting date of 20130322 with delist code of 580, next date of 20140519 and next price of \$0.25.	3/22/2013	3/22/2013
68276	PROVECTUS BIOPHARMACEUTICALS INC	Added zero nameline to reflect off exchange activity for 19821108-20140515.	11/8/1982	5/15/2014
76950	VAPOR CORP	Added zero namelines to reflect off-exchange activities from 19920406 - 20140529.	4/6/1992	5/29/2014
91893	FINJAN HOLDINGS INC	Added zero namelines to reflect off-exchange activities from 20110707 - 20140511.	7/7/2011	5/11/2014
88471	TRANSGENOMIC INC	Added zero namelines to reflect off-exchange activities from 20070222 - 20140508.	2/22/2007	5/8/2014
76950	VAPOR CORP	Changed the Cusip from 60052010 to 60052030 for 19910419 - 19920405.	4/19/1991	4/5/1992

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
19960522	20040412	Declare dates for 13 securities have been added between 19960522-20040412.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending May 2014. 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	30317	39	1538	1759	1	4	2501	10000	93436
MAZ	30288	39	1538	1759	1	4	2501	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20140530	1-23386
Month-end trading calendar	19251231-20140530	1-1062
Year-end trading calendar	19251231-20151231	1-91
Quarter-end trading calendar	19251231-20151231	1-361
Weekly trading calendar	19260102-20140530	1-4613

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	3.8 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	3.4 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	3.0 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	3.3 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	118 MB			IF - CRSP Supplemental US Indexes
CRSP Index History Files	IHZyyyyymm	SAS = ~5.5 GB ASCII = ~9.5 GB	All CRSP investable indexes		http://www.crsp.chicagobooth.edu/products/documentation/crsp-us-index-history-files-intraday-guide
CRSP/Compustat Merged Database	CMZyyyyymm	8.86 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	256 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	1.32 GB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	9 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	227 MB			RD - Daily REITs RM - Monthly REITs

DELIVERY

CRSP data delivery for all products is available through the “Cloud.” By utilizing IPSwitch’s MOVEit Cloud product (<https://crsp.moveitcloud.com>), you can download data products either on demand, or with scheduled processes.

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_yyyymm_SLD	CRSP 1962 US Stock	setupwin32.exe	a6zyyyymm_cadb.zip
AXZ1_yyyymm_SLD	CRSP 1962 US Stock and Index	setupwin32.exe	axzyyyymm_cadb.zip
FAZ1_yyyymm_SLD	CRSP 1925 US Stock	setupwin32.exe	fazyyyymm_cadb.zip
FIZ1_yyyymm_SLD	CRSP 1925 US Stock and Index	setupwin32.exe	fizzyyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupwin32.exe	ifzyyyymm_cadb.zip

RED HAT LINUX PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyymm_SLD	CRSP 1962 US Stock	setuplinux.bin	a6zyyyymm_cadb.zip
AXZ1_yyyymm_SLD	CRSP 1962 US Stock and Index	setuplinux.bin	axzyyyymm_cadb.zip
FAZ1_yyyymm_SLD	CRSP 1925 US Stock	setuplinux.bin	fazyyyymm_cadb.zip
FIZ1_yyyymm_SLD	CRSP 1925 US Stock and Index	setuplinux.bin	fizzyyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setuplinux.bin	ifzyyyymm_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

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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

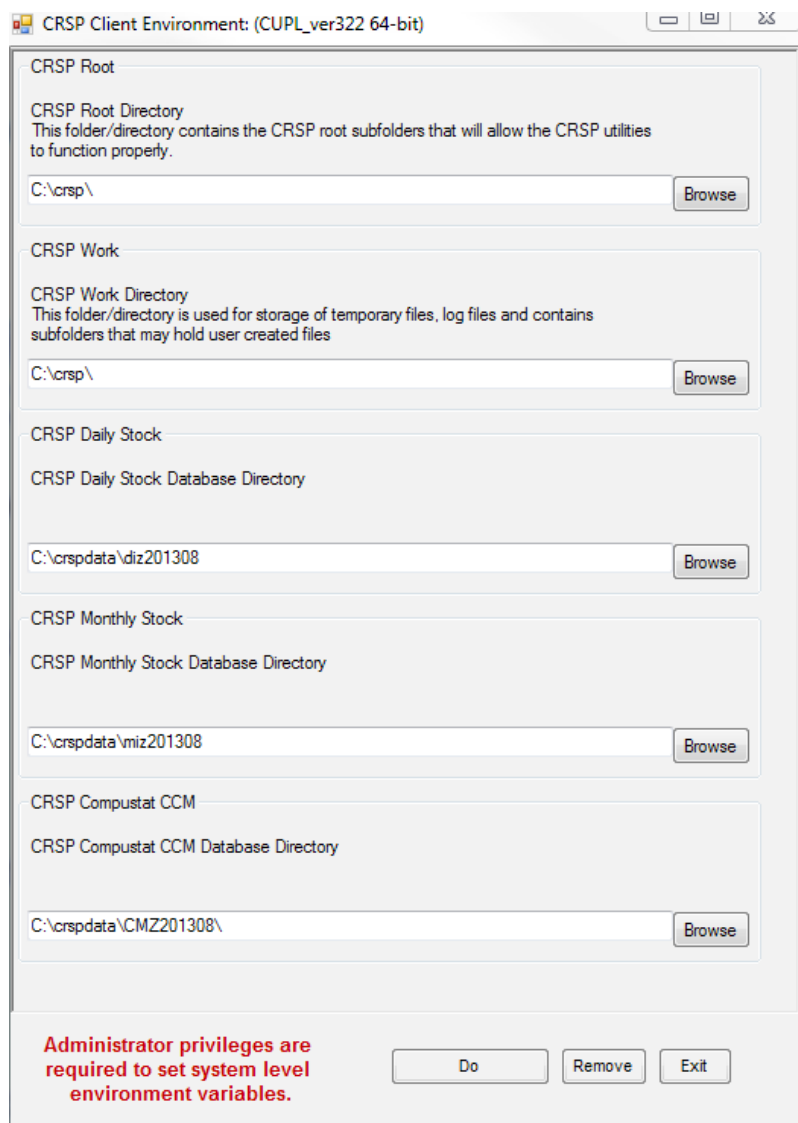
Check the current state of the environment variables by entering this command: `env | grep crsp`

- 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.



FILE FORMATS

A number of subscribers have requested flat-file versions of the CRSP databases that can be more easily consumed and built into automated processes. In response to these requests, CRSP is actively working on creating these flat-file versions, which once created, will also be available through the “MFT” delivery.