

These release notes pertain to the October 2015 Monthly release of the CRSP US Stock and Index databases, shipped in November 2015.

### COMING SOON!

In response to high subscriber demand, four versions of the CRSP US Stock database will soon be available in SAS and ASCII formats.

DATABASE NAME	CRSPACCESS DATABASE VOLUME LABELS	SAS AND ASCII VOLUME LABELS
1925 US Stock & Index Database/Files	FIZ	SIZ
1925 US Stock Database/Files	FAZ	SAZ
1962 US Stock & Index Database/Files	AXZ	SXZ
1962 US Stock Database/Files	A6Z	S6Z
CRSP 1925 Historical Indexes	IFZ	SFZ

### WHAT IS INCLUDED IN THE FLAT FILES?

The flat-file versions of the database include all of the underlying data items stored in CRSPAccess, but for size and efficiency considerations, do not include any of the ts\_print/TsQuery available derived items like excess returns.

Index versions of the database include end-of-day values for the CRSP US Total Market Index since going “live” on April 1, 2011.

Contact CRSP for details and more information. Email [support@crsp.chicagobooth.edu](mailto:support@crsp.chicagobooth.edu) or call 312-263-6400, Option 2.

### OCTOBER 2015 DATA EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
78701	DOMINION DIAMOND CORP	Changed distribution code from 1232 to 1242.	4/8/2015	4/8/2015
12592	XTANT MEDICAL HOLDINGS INC	Added zero name line for 4/9/2015 - 8/5/2015 to reflect off-exchange activity.	4/9/2015	8/5/2015
15359	TALLGRASS ENERGY GP LP	Changed distribution code from 1222 to 1232	7/29/2015	7/29/2015
14996	CENTRUE FINANCIAL CORP NEW	Added zero nameline to reflect off-exchange activity for 06/24/11 - 10/25/15	6/24/2011	10/25/2015
82848	TITAN PHARMACEUTICALS INC DEL	Added zero nameline edit to reflect off-exchange activity for period 12/26/08 - 10/11/15	12/26/2008	10/11/2015
89741	OPTIMUMBANK HOLDINGS INC	Added zero nameline edit to reflect off-exchange activity for 10/13/2015	10/13/2015	10/13/2015

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending October 2015. It contains the number of securities and information about the maximums of the event arrays.

FILE CODE	# OF SECURITIES	MAX NAMES	MAX DISTS	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAZ	31178	39	1538	2105	1	4	2565	10000	93436
MAZ	31149	39	1538	2105	1	4	2565	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20151030	1-23745
Month-end trading calendar	19251231-20151030	1-1079
Year-end trading calendar	19251231-20161230	1-92
Quarter-end trading calendar	19251231-20161230	1-365
Weekly trading calendar	19260102-20151030	1-4687

## 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	4.0 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	3.6 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	3.2 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	3.5 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	120 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	8.86 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	266 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	1.67 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	238 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

The following tables include new and old naming conventions.

#### WINDOWS 7/XP PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyyymm_SLD	CRSP 1962 US Stock	setupwin32.exe	a6zyyyyymm_cadb.zip
AXZ1_yyyyymm_SLD	CRSP 1962 US Stock and Index	setupwin32.exe	axzyyyyymm_cadb.zip
FAZ1_yyyyymm_SLD	CRSP 1925 US Stock	setupwin32.exe	fazyyyyymm_cadb.zip
FIZ1_yyyyymm_SLD	CRSP 1925 US Stock and Index	setupwin32.exe	fizyyyyymm_cadb.zip
IFZ1_yyyyymm_SGD	CRSP 1925 Indexes	setupwin32.exe	ifzyyyyymm_cadb.zip

#### RED HAT LINUX PRODUCTS:

PRODUCT LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_yyyyymm_SLD	CRSP 1962 US Stock	setuplinux.bin	a6zyyyyymm_cadb.zip
AXZ1_yyyyymm_SLD	CRSP 1962 US Stock and Index	setuplinux.bin	axzyyyyymm_cadb.zip
FAZ1_yyyyymm_SLD	CRSP 1925 US Stock	setuplinux.bin	fazyyyyymm_cadb.zip
FIZ1_yyyyymm_SLD	CRSP 1925 US Stock and Index	setuplinux.bin	fizyyyyymm_cadb.zip
IFZ1_yyyyymm_SGD	CRSP 1925 Indexes	setuplinux.bin	ifzyyyyymm_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

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 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.*

