

# STOCK & INDEX RELEASE NOTES

FEBRUARY 2016 MONTHLY UPDATE

These release notes pertain to the February 2016 Monthly release of the CRSP US Stock and Index databases, shipped in March 2016.

## NEW FILE FORMATS

In response to high subscriber demand, five versions of the CRSP US Stock database are 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 NEW 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.

## FEBRUARY 2016 DATA EDITS

### INDIVIDUAL EDITS:

#### PERMCO Consistency Changes

We changed the PERMCOs for 15 ISHARES TRUST securities so the PERMCO is consistent with the NASDAQ Organization Identifier for other ISHARES TRUST ETFs.

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDDT
84603	CRESUD S A C I F Y A	Changed Paydt from 21031120 to 20131120 on ex-date 20131118	11/18/2013	11/18/2013
12904	SCHWAB STRATEGIC TRUST	Changed distribution code to 1222 from 1232 on ex-date 20151201 and to 1222 from 1262 on ex-date 20161229		
12059	SCHWAB STRATEGIC TRUST	Changed distribution code to 1222 from 1272 on ex-date 20151201 and to 1222 from 1262 on ex-date 20151229		
13608	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
13609	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
13612	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		

13847	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history.		
13850	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
13851	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
13852	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
13853	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
13854	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
13855	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history		
14020	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history.		
14021	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history.		
14022	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history.		
14023	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history.		
14025	ISHARES TRUST	Changed PERMCO to 37493 from 54199 for entire history.		

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending February 2016. 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	31272	39	1538	2183	1	4	2576	10000	93436
MAZ	31243	39	1538	2183	1	4	2576	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20160229	1-23826
Month-end trading calendar	19251231-20160229	1-1083
Year-end trading calendar	19251231-20171229	1-93
Quarter-end trading calendar	19251231-20171229	1-369
Weekly trading calendar	19260102-20160229	1-4705

## 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 SIZyyyyymm (SAS/ASCII)	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 SAZyyyyymm (SAS/ASCII)	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 S6Zyyyyymm (SAS/ASCII)	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 SXZyyyyymm (SAS/ASCII)	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 SFZyyyyymm	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

### 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	fizzyyyymm_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	fizzyyyymm_cadb.zip
IFZ1_YYYYMM_SGD	CRSP 1925 Indexes	ifzyyyymm_cadb.zip

### Solaris SPARC Products:

PRODUCT LABEL	PRODUCT NAME	FILE NAME
A6Z1_YYYYMM_SBD	CRSP 1962 US Stock	a6zyyyymm_sparc.zip
AXZ1_YYYYMM_SBD	CRSP 1962 US Stock and Index	axzyyyymm_sparc.zip
FAZ1_YYYYMM_SBD	CRSP 1925 US Stock	fazyyyymm_sparc.zip
FIZ1_YYYYMM_SBD	CRSP 1925 US Stock and Index	fizzyyyymm_sparc.zip
IFZ1_YYYYMM_SGD	CRSP 1925 Indexes	ifzyyyymm_sparc.zip

### Flat File Products:

PRODUCT NAME	FILE NAME
SAS Zip	s*zyyyymm_sas.zip
ASCII Zip	s*zyyyymm_ascii.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

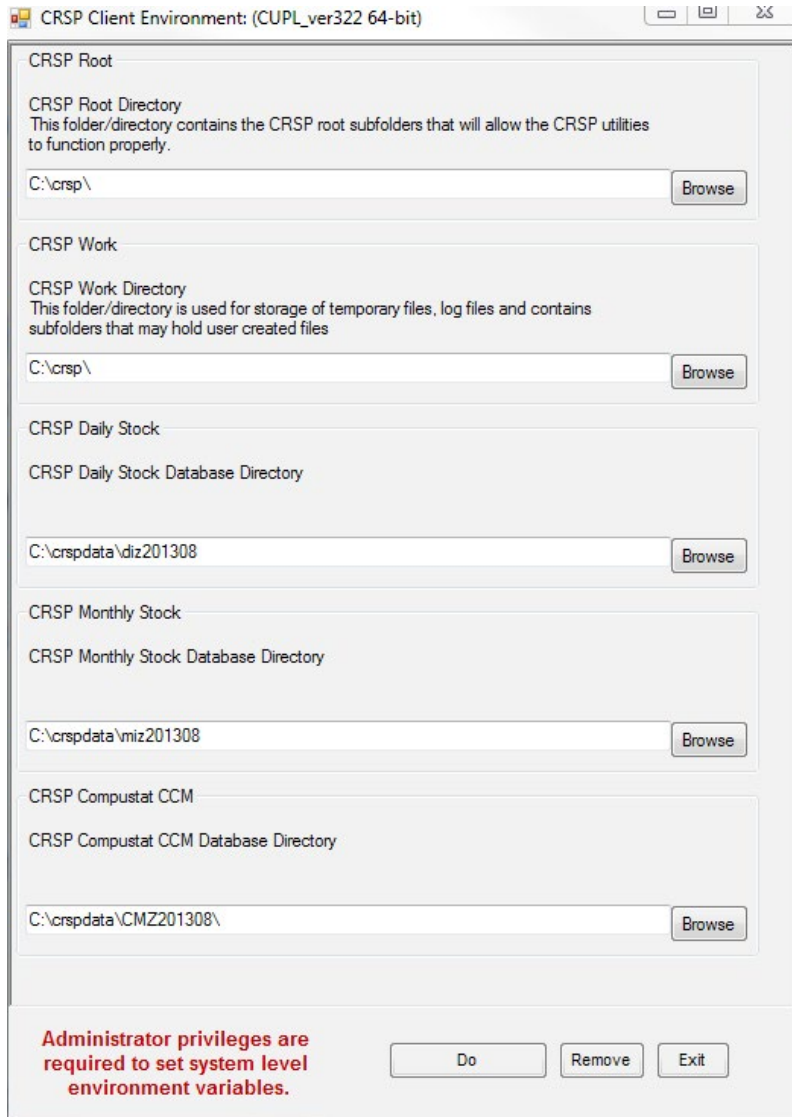
Check the current state of the environment variables by entering this command: `env | grep crsp`

- 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 /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.



CRSP Client Environment: (CUPL\_ver322 64-bit)

**CRSP Root**  
CRSP Root Directory  
This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to function properly.  
C:\crsp\  
Browse

**CRSP Work**  
CRSP Work Directory  
This folder/directory is used for storage of temporary files, log files and contains subfolders that may hold user created files  
C:\crsp\  
Browse

**CRSP Daily Stock**  
CRSP Daily Stock Database Directory  
C:\crspdata\diz201308  
Browse

**CRSP Monthly Stock**  
CRSP Monthly Stock Database Directory  
C:\crspdata\miz201308  
Browse

**CRSP Compustat CCM**  
CRSP Compustat CCM Database Directory  
C:\crspdata\CMZ201308\  
Browse

**Administrator privileges are required to set system level environment variables.**

Do Remove Exit