

# STOCK & INDEX RELEASE NOTES

DECEMBER 2017 MONTHLY UPDATE

These release notes pertain to the December 2017 monthly release of the CRSP US Stock and Index databases, available in January 2018.

## DECEMBER 2017 DATA EDITS

### INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
10126	ONE VALLEY BANCORP INC	Updated closing bid and closing ask values for 19860320-19861119
60821	PACIFIC WESTERN BANCSHARES	Updated closing bid and closing ask values for 19831109-19850415
85343	SECURITY CAPITAL GROUP INC	Changed closing prices and bid/ask averages on various dates between 20011217-20020228
17118	EATON VANCE NEXTSHARES TR II	Changed share code to 77 from 73 for entire history. Removed from subscriber database.
17039	CONSOL ENERGY INC NEW	Changed shares outstanding to 27968 from 230104 for entire history.
87068	FREESERVE PLC	Changed start of 'Regular Way' trading to 19990728 from 19990802
10945	ENTOURAGE INTERNATIONAL INC	Removed nameline on 19910118
11671	J B OXFORD HOLDINGS INC	Removed nameline on 20051230
27247	CORDATUM INC	Removed nameline on 19900727
37664	FREEDOM SAVINGS & LN ASSOC TAMPA	Removed nameline on 19860918
52741	MELRIDGE INC	Removed nameline on 19871224
72777	STATEWIDE BANCORP N J	Removed nameline on 19910529
77483	I C G COMMUNICATIONS INC	Removed nameline on 20001116
89039	H P L TECHNOLOGIES INC	Removed nameline on 20020724
13259	AMERICAN LEISURE CORP DE	Changed SIC code to 7011 from 0 for 19821124-19840706 and share code to 11 from 10 for entire history
13275	AMERICAN LEISURE CORP DE	Changed company name to AMERICAN LEISURE CORP DE from AMERICAN LEISURE CORP NJ and cusip to 02714820 from 02715030 for 19821124-19840706 and share code to 11 from 10 for entire history

### GROUP EDITS

BEGDT	ENDDT	DESC
19721214	19851118	Remove all name history records for securities with exchange code in (0,9,10,13,16,17,19 or 20) at the beginning of name history. 144 permnos were updated. The project is 100% complete.
1962	2017	Reviewed all securities with the same first six cusip characters and different concurrent SIC codes. SIC code changes were made to have consistency on a company level for 40 securities.
1969	1972	Changed name date to 19721214 for securities with Nasdaq exchange code and name date earlier than 19721214. 105 permnos were updated. The project is 100% complete.
2010	2017	Reviewed the 2010 reorganizations where all securities with permco 34961 had company name and cusip changes. Instead of keeping the name and cusip changes in the database, we gave 15 securities new permnos and permcos beginning 20100601 due to each of them having new individual cusip-6s assigned and added delisting information to their predecessors.

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 2017. 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	32124	39	1538	2642	1	4	2643	10000	93436
MAZ	32040	39	1538	2642	1	4	2643	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20171229	1-24290
Month-end trading calendar	19251231-20171229	1-1105
Year-end trading calendar	19251231-20181231	1-94
Quarter-end trading calendar	19251231-20181231	1-373
Weekly trading calendar	19260102-20171229	1-4800

## 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)	4.1 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	FAZyyyyymm SAZyyyyymm (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	A6Zyyyyymm S6Zyyyyymm (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	AXZyyyyymm SXZyyyyymm (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	IFZyyyyymm SFZyyyyymm	122 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	10.37 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	278 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	1.75 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	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	a6zyyyyymm_cadb.zip
AXZ1_YYYYMM_SLD	CRSP 1962 US Stock and Index	axzyyyyymm_cadb.zip
FAZ1_YYYYMM_SLD	CRSP 1925 US Stock	fazyyyyymm_cadb.zip
FIZ1_YYYYMM_SLD	CRSP 1925 US Stock and Index	fizzyyyyymm_cadb.zip
IFZ1_YYYYMM_SGD	CRSP 1925 Indexes	ifzyyyyymm_cadb.zip

#### Red Hat Linux Products:

PRODUCT LABEL	PRODUCT NAME	FILE NAME
A6Z1_YYYYMM_SLD	CRSP 1962 US Stock	a6zyyyyymm_cadb.zip
AXZ1_YYYYMM_SLD	CRSP 1962 US Stock and Index	axzyyyyymm_cadb.zip
FAZ1_YYYYMM_SLD	CRSP 1925 US Stock	fazyyyyymm_cadb.zip
FIZ1_YYYYMM_SLD	CRSP 1925 US Stock and Index	fizzyyyyymm_cadb.zip
IFZ1_YYYYMM_SGD	CRSP 1925 Indexes	ifzyyyyymm_cadb.zip

#### Flat File Products:

PRODUCT NAME	FILE NAME
SAS Zip	s*zyyyyymm_sas.zip
ASCII Zip	s*zyyyyymm_ascii.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.



CRSP Client Environment (C:\P\usr322 84-84)

CRSP Root  
CRSP Root Directory  
This folder directory contains the CRSP root subfolders that will allow the CRSP utilities to function properly.  
C:\usr\ [Browse]

CRSP Root  
CRSP Root Directory  
This folder directory is used for storage of temporary files, log files and contains subfolders that may have user created files.  
C:\usr\ [Browse]

CRSP Daily Stock  
CRSP Daily Stock Database Directory  
C:\usr\data\sub\DDTMS [Browse]

CRSP Monthly Stock  
CRSP Monthly Stock Database Directory  
C:\usr\data\sub\MTMS [Browse]

CRSP Compustat CCM  
CRSP Compustat CCM Database Directory  
C:\usr\data\CH229TMS [Browse]

Administrator privileges are required to set system level environment variables.

Do [Cancel] [Exit]