

These release notes pertain to the June 2014 Monthly release of the CRSP US Stock and Index databases, shipped in July.

SHARES OUTSTANDING CHANGES FROM MERGERS REVIEW:

Over the last year, we have been reviewing the shares outstanding values in our database when a merger with a distribution of the acquiring company's stock was part of the merger terms. In many cases, the shares outstanding value did not include the newly issued shares. We have reviewed over 1600 cases from 2000-2014 and made corrections to over 600 PERMNOs to increase the precision of our shares outstanding values resulting in acquisitions. Project is 100% complete.

DECLARATION DATE CLEANUP

Incorrect Declaration Dates for periods prior to July 1962 have been removed from the CRSP Stock database. CRSP will soon begin an effort to review and repopulate the early declaration date history.

Declaration Dates, data item **dc1rdt**, are a part of the Distribution History.

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 supported 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.

JUNE 2014 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDDT
50972	MEDIA GENERAL INC	Removed Class A designation for 20131112-present	11/12/2013	5/30/2014
83916	TELETECH HOLDINGS INC	Changed shares outstanding to 54947 from 41746 for 19960801-19960929.		
86097	WASTE CONNECTIONS INC	Changed shares outstanding to 7933 from 2350 for 19980526-19980929.		
83622	ARADIGM CORP	Added zero namelines to reflect off-exchange activities from 20061110 to 20140610.	11/10/2006	6/10/2014

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDDT
90556	FUSION TELECOMMUNICATIONS INTL	Added zero namelines to reflect off-exchange activities from 20090618 to 20140608.	6/18/2009	6/8/2014
93273	CHINA GENGSHENG MINERALS INC	Removed halt record from 20140519-20140530 and added delisting date of 20140516 with delist code of 570, next date of 20140609 and next price of \$0.113.	5/16/2014	5/30/2014
80210	RAYONIER INC NEW	Changed company name to RAYONIER INC NEW from RAYONIER INC throughout entire history		
93044	LIHUA INTERNATIONAL INC	Removed halt record from 20140501-20140530 and added delisting date of 20140430 with delist code of 585, next date of 20140626 and next price of \$0.29.	4/30/2014	5/30/2014
51131	SONY CORP	Added semi-annual dividend on 20140326	3/26/2014	3/26/2014
10209	AMERICAN AGRIC CHEM CO	Changed shares outstanding to 333 from 33322 for 19251231-19260629, to 318 from 33322 for 19310108-19301230, to 318 from 33321 for 19301231-19310107, to 318 from 3332 for 19310108-19311230, and to 318 from 333 for 19311231-19351230	12/31/1925	12/30/1935
22082	PANENERGY CORP	Changed shares outstanding to 810 from 1620 for 19450323-19450402 and to 1620 from 3240 for 19450403-19451230	3/23/1945	12/30/1945
13303	N L INDUSTRIES INC	Changed shares outstanding to 207 from 310 for 19261231-19270526, to 311 from 465 for 19270527-19271230, to 310 from 353 for 19350116-19351230, to 3095 from 310 for 19361231-19411230, and to 3091 from 310 for 19411231-19471230	12/31/1926	12/30/1937

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
2000	2002	Reviewed shares outstanding for securities with acquisitions having stock distributions as part of their merger terms for 2000-2002. We used the merger terms to calculate how many additional shares are expected to be added due to the merger and made corrections to our shares outstanding values as needed on over 200 merger events. Some edits were made to shares outstanding values outside this immediate range corresponding to the stock event.
1925	1962	Removed all declare dates from distributions with ex-dates between 19251231 and 19620701. Over 100000 distribution records were changed.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 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	30381	39	1538	1776	1	4	2506	10000	93436
MAZ	30352	39	1538	1776	1	4	2506	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20140630	1-23407
Month-end trading calendar	19251231-20140630	1-1063
Year-end trading calendar	19251231-20151231	1-91
Quarter-end trading calendar	19251231-20151231	1-361
Weekly trading calendar	19260102-20140630	1-4618

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/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
Daily & Monthly Legacy Treasuries Files	TLZyyymm	1.2 GB			TL - Legacy 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 METHOD, INSTALLS, AND DATA FORMATS

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

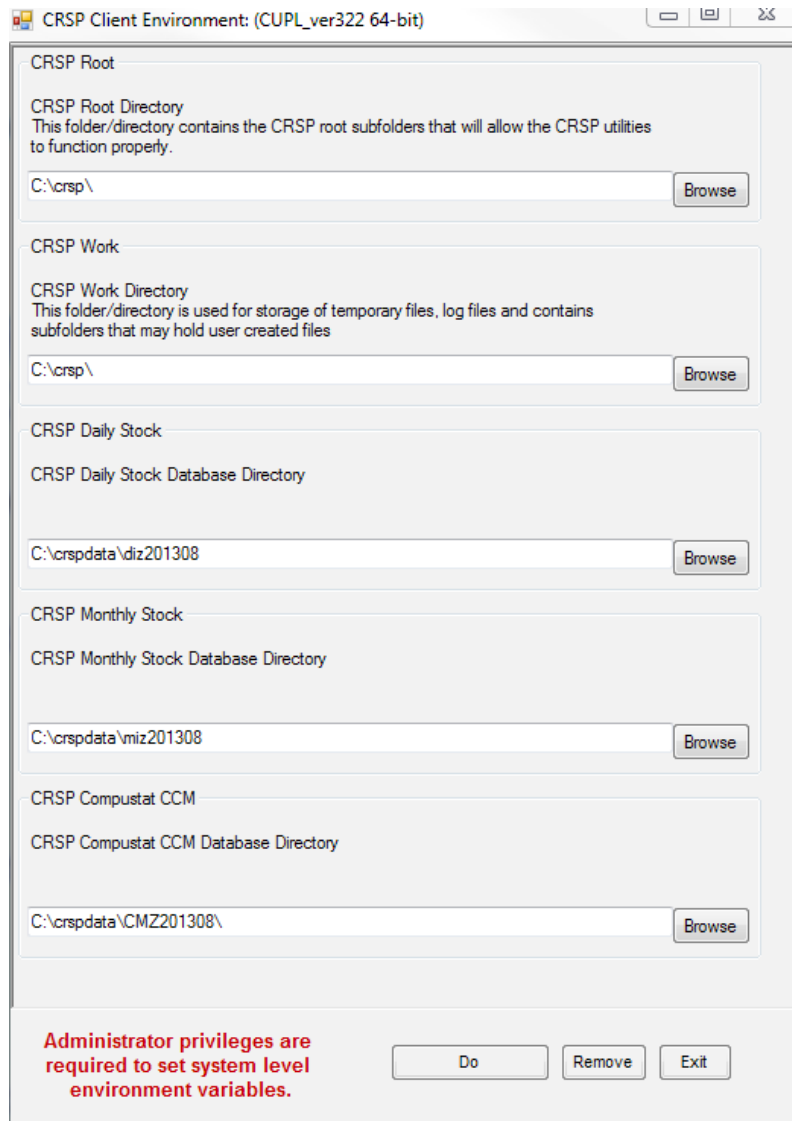
Check the current state of the environment variables by entering this command: `env | grep crsp`

- 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 acctbin`
 - ♦ 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.