

CRSP U.S. STOCK & INDEX RELEASE NOTES

SEPTEMBER 2023 QUARTERLY UPDATE

These release notes pertain to the September 2023 Quarterly release of the CRSP US Stock and Index databases, available in October 2023.

NEW! CRSPMI 2013 HISTORICAL INDEXES RESEARCH DATABASE

CRSP is excited to announce a new research data product available with the 202309 quarterly data cut released in October. This product is initially being offered at no charge through November 2024 to existing academic and government subscribers of both CRSP's 1925 US Stock & 1925 US Indexes Databases. Data will be available quarterly, with a one month lag. The CRSPMI 2013 Historical Indexes database will provide day-by-day index levels, opening and closing constituents, and pro forma data from CRSP's suite of investable Market Indexes from 2013 to present day. Please email subscriptions@crsp.org if your institution subscribes to or would like to subscribe to both the 1925 US Stock and 1925 US Indexes databases in order to obtain a no-charge data license agreement to access this new dataset.

NEW FIELDS IN FLAT FILE FORMAT 2.0 (CIZ) STOCK AND INDEX PRODUCTS WITH THIS RELEASE

With this 202309 data cut, the Flat File Format 2.0 (CIZ) Stock and Index files reflect the following changes:

UES SECTOR CLASSIFICATION

A new column named "UESIndustry" has been added to the four following CIZ files, positioned next to the "ICBIndustry" column: StkSecurityInfoHist, StkSecurityInfoHdr, StkIssuerInfoHist, & StkIssuerInfoHdr.

DISAMOUNTSOURCETYPE

A new DisAmountSourceType field is available to subscribers in the CIZ.StkDistributions file. The new column called DisAmountSourceType is at the end of the file. This field describes the amount source type code of the distribution and address the issue where subscribers were unable to differentiate between various codes.

FLAT FILE FORMAT 2.0 (CIZ) FOR STOCK AND INDEX DATABASES

CRSP's Flat File Format 2.0 (CIZ) for the CRSP US 1925 and 1962 Stock and Stock with Index Databases was released mid-2022. As was true for the Flat File Format 1.0 (SIZ), the files are available in SAS, ASCII and R formats.

Please email support@crsp.org and indicate your preferred file format. If we do not receive your preferred file format, your organization will not have access to the new Flat File Format 2.0 (CIZ).

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2023. It contains the number of securities and information about the maximums of the event arrays.

DATA FREQUENCY	# OF SECURITIES	MAX NAMES	MAX DISTS	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAILY	37523	28	1538	4645	1	4	2930	10000	93436
MONTHLY	37494	28	1538	4645	1	4	2930	10000	93436



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CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20230929	1-25736
MONTH-END TRADING CALENDAR	19251231-20230929	1-1174
YEAR-END TRADING CALENDAR	19251231-20241231	1-100
QUARTER-END TRADING CALENDAR	19251231-20241231	1-397
WEEKLY TRADING CALENDAR	19260102-20230929	1-5100

SEPTEMBER 2023 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
19314	BTC DIGITAL LTD	CHANGED CUSIP TO G6055H15 FROM G6055H14 FOR 20230824-PRESENT
21011	ATLANTIC COASTAL ACQ CORP	ADDED HALT RECORD 20230821- 20230831
14424	AKARI THERAPEUTICS PLC	CHANGED CUSIP TO 00972G20 FROM 00972G10 FOR 20230817-PRESENT

AUGUST 2023 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
33400	KING OPTICAL CORP	ADDED PRICE DATA FOR 19790702-19791018 WHEN AVAILABLE. 29 TOTAL DAYS OF PRICES ADDED
31393	EAGLE TELEPHONICS INC	CHANGED COMPANY NAME TO EAGLE TELEPHONICS INC FROM EAGLE TELEFONICS INC FOR ENTIRE HISTORY
10561	H & S TREAT & RELEASE INC	CHANGED SHARE CODE TO 11 FROM 10 FOR 19860812-19920707
12273	TRI R SYSTEMS CORP	CHANGED SHARE CODE TO 11 FROM 10 FOR 19880720-19910520
12274	UNITED BUYING SVC INTL INC	CHANGED SHARE CODE TO 11 FROM 10 FOR 19880712-19910825
76346	ESARCO INTERNATIONAL INC	CHANGED SHARE CODE TO 11 FROM 10 FOR 19900605-19920618
20592	EDTECHX HOLDINGS ACQ CORP II	REMOVED HALT RECORD FROM 20230717- 20230731 AND UPDATED ENDDT TO 20230714

GROUP EDITS

BEGDT	ENDDT	DESC
2022	2023	RESEARCHED ACTIVE NASDAQ SECURITIES WHERE SHARES OUSTANDING DAT A HAS NOT BEEN UPDATED IN OVER SIX MONTHS. UPDATED ABOUT 105 SECURITIES WITH SHARES OUSTANDING DATA FROM SEPTEMBER 2022- AUGUST 2023

JULY 2023 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
28652	ARMSTRONG PHARMACEUTICALS INC	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 19841228-19900109
22647	FINANCIAL STRATEGIES ACQ CORP	ADDED ZERO NAME LINES TO REFLECT OFF EXCHANGE ACTIVITY FOR 20230626- 20230710
22216	MINORITY EQUALITY OPP ACQ INC	REMOVED HALT RECORD FROM 20230524-20230630 AND UPDATED ENDDT TO 20230524
5726	MINORITY EQUALITY OPP ACQ INC	REMOVED HALT RECORD FROM 20230524-20230630 AND UPDATED ENDDT TO 20230524
91845	EVOLVE TRANSITION INFRASTR LP	ADDED ZERO NAMLINES TO REFLECT OFF-EXCHANGE TRADING FOR THE PERIOD 20230607-20230730.
93123	GLOBAL CORD BLOOD CORP	REMOVED HALT RECORD FOR PERIOD 20220926-20230630 AND UPDATED ENDDT TO 20220923
10659	BIO REFERENCE LABORATORIES INC	CHANGED TRADING SYMBOL TO BRLID FROM BRLIE ON 19911007
91952	VANGUARD BOND INDEX FUNDS	ADDED ALL SHARES OUSTANDING VALUES FROM 20080919-20180725

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	FIZYYYYMM SIZYYYYMM (R/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	FAZYYYYMM SAZYYYYMM (R/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	A6ZYYYYMM S6ZYYYYMM (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	AXZYYYYMM SXZYYYYMM (R/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	IFZYYYYMM SFZYYYYMM	122 MB			IF - CRSP SUPPLEMENTAL US INDEXES
CRSP 10	STZYYYYMM	121KB	ROLLING 10-YEAR WINDOW OF US STOCK DATA		MONTHLY DATA - ROLLING 10 YEARS
CRSP/COMPSTAT MERGED DATABASE	CMZYYYYMM CFZYYYYMM (FULL PRODUCT) CLZYYYYMM (LINK PRODUCT) (R/SAS/ASCII)	10.37 GB			CM - COMPSTAT DATA FORMATTED IN CRSPACCESS DATABASE
DAILY & MONTHLY TREASURIES IN CRSPSIFT	TRZYYYYMM	278 MB			TR - DATABASE FORMAT FOR USE WITH CRSPSIFT
DAILY & MONTHLY TREASURIES FILES	TFZYYYYMM	1.75 GB			TF - EXPANDED DAILY AND MONTHLY FILES IN EXCEL, SAS, AND ASCII FORMATS
MUTUAL FUND DATABASE	MFZYYYYMM	10 GB			MF - MUTUAL FUNDS
CRSP/ZIMAN DAILY & MONTHLY REIT	RAZYYYYMM	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.org, 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

EZIP 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	FIZYYYYMM_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	FIZYYYYMM_CADB.ZIP
IFZ1_YYYYMM_SGD	CRSP 1925 INDEXES	IFZYYYYMM_CADB.ZIP

FLAT FILE PRODUCTS:

PRODUCT NAME	FILE NAME
SAS ZIP	S*ZYYYYMM_SAS.ZIP
ASCII ZIP	S*ZYYYYMM_ASCII.ZIP
R ZIP	S*ZYYYYMM_R.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 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_DSTK=~ /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.