

These release notes pertain to the September 2013 Monthly release of the CRSP US Stock and Index databases.

HEADS UP! NEW DELIVERY METHOD, INSTALLS, AND DATA FORMATS!

NEW DELIVERY NEWS!

CRSP is pleased to offer data delivery via the “Cloud.” By utilizing IPSwitch’s MOVEit Cloud product (www.ipswitchft.com/Products/MOVEit/Cloud.aspx), you will be able to effortlessly download data products either on demand, or with scheduled processes.

All CRSP products are now available to be downloaded. Our Business Office will be in touch with you soon for the name, email address and telephone number for your contact person authorized to receive notification of and access to downloads. We hope to have this transition complete before our April 2014 deadline.

NEW ZIP INSTALLS

CRSP has changed the Stock installation to use a zip process. This transition is part of a migration process under which all of the CRSP subscriber products will have moved to ZIP.

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, and apply to both DVD and Cloud downloads.

WINDOWS 7/XP PRODUCTS:

DISK LABEL	PRODUCT NAME	OLD NAME	NEW NAME
A6Z1_YYYYMM_SLD	CRSP 1962 US Stock	setupwin32.exe	a6zyyyyymm_cadb.zip
AXZ1_YYYYMM_SLD	CRSP 1962 US Stock and Index	setupwin32.exe	axzyyyyymm_cadb.zip
FAZ1_YYYYMM_SLD	CRSP 1925 US Stock	setupwin32.exe	fazyyyyymm_cadb.zip
FIZ1_YYYYMM_SLD	CRSP 1925 US Stock and Index	setupwin32.exe	fizzyyyyymm_cadb.zip
IFZ1_YYYYMM_SGD	CRSP 1925 Indexes	setupwin32.exe	ifzyyyyymm_cadb.zip

RED HAT LINUX PRODUCTS:

DISK 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	fizyyymm_cadb.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setuplinux.bin	ifzyyyymm_cadb.zip

SOLARIS SPARC PRODUCTS:

DISK 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	fizyyymm_sparc.zip
IFZ1_yyyymm_SGD	CRSP 1925 Indexes	setupsolaris.bin	ifzyyyymm_sparc.zip

STEPS TO INSTALL:

- From the drive containing the disk, 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 or call 312-263-6400, Option 2.

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`

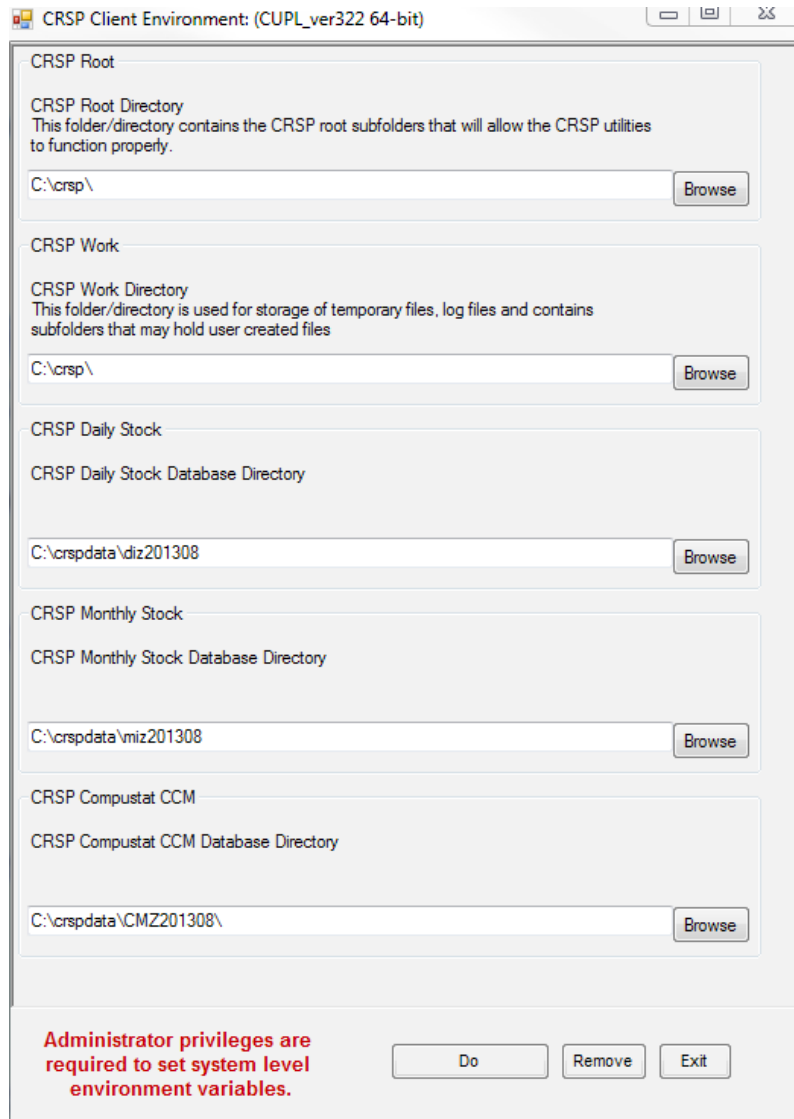
Check the current state of the environment variables by entering this command: `env | grep crsp`

- 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.



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.

PERMNO	COMNAM	BEGDT	ENDT	DESCRIPTION
92230	SUPERCOM LTD	10/1/2009	9/16/2013	Added zero namelines to reflect off-exchange activity for 20091001-20130916
85429	IVEX PACKAGING CORP DEL	6/28/2002	7/1/2001	Changed spin-off distribution on ex-date 20020628 to a stock merger distribution by changing distribution code to 3723, factor to adjust price and factor to adjust shares to -1, record date to 20020628, pay date to 20020628 and ex-date to 20020701

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2013. 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	29917	39	1538	1597	1	4	2448	10000	93436
MAZ	29846	39	1538	1597	1	4	2448	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20130930	1-23219
Month-end trading calendar	19251231-20130930	1-1054
Year-end trading calendar	19251231-20141231	1-90
Quarter-end trading calendar	19251231-20141231	1-357
Weekly trading calendar	19260102-20130930	1-4579

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	MEDIA	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
CRSP 1925 US Stock and Index Database	FIZyyyyymm	DVD	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	DVD	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	DVD	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	DVD	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

PRODUCT NAME	DATABASE	MEDIA	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
CRSP 1925 US Indexes	IFZyyyyymm	DVD	118 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	DVD	8.28 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	251 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.3 GB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyyyymm	DVD	1.19 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	DVD	8.72 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	222 MB			RD - Daily REITs RM - Monthly REITs