

These release notes pertain to the July 2015 Monthly release of the CRSP US Stock and Index databases, shipped in August 2015.

JUNE 2015 DATA EDITS

| PERMNO | COMPANY NAME | DESCRIPTION | BEGDT | ENDT |
|--------|-----------------|--|-----------|----------|
| 14795 | TIMKEN COMPANY | Changed acquiring PERMNO to 14684 from 14694 on ex-date 20140701 | 7/1/2014 | 7/1/2014 |
| 27167 | ITUS CORP | Added zero namelines to reflect off-exchange activities for 20030327-20150709. | 3/27/2003 | 7/9/2015 |
| 10353 | STEEL EXCEL INC | Added zero namelines to reflect off-exchange activities for 20100805-20150707. | 8/5/2010 | 7/6/2015 |

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending July 2015. 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 | 31046 | 39 | 1538 | 2046 | 1 | 4 | 2556 | 10000 | 93436 |
| MAZ | 30930 | 39 | 1538 | 2046 | 1 | 4 | 2556 | 10000 | 93436 |

| CALENDAR | DATE RANGE | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| Daily trading calendar | 19251231-20150731 | 1-23681 |
| Month-end trading calendar | 19251231-20150731 | 1-1076 |
| Year-end trading calendar | 19251231-20161230 | 1-92 |
| Quarter-end trading calendar | 19251231-20161230 | 1-365 |
| Weekly trading calendar | 19260102-20150731 | 1-4674 |

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 | 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 | 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 | 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 | 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 | 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

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, 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

The following tables include new and old naming conventions.

WINDOWS 7/XP PRODUCTS:

| PRODUCT LABEL | PRODUCT NAME | OLD NAME | NEW NAME |
|------------------|------------------------------|----------------|----------------------|
| A6Z1_yyyyymm_SLD | CRSP 1962 US Stock | setupwin32.exe | a6zyyyyymm_cadb.zip |
| AXZ1_yyyyymm_SLD | CRSP 1962 US Stock and Index | setupwin32.exe | axzyyyyymm_cadb.zip |
| FAZ1_yyyyymm_SLD | CRSP 1925 US Stock | setupwin32.exe | fazyyyyymm_cadb.zip |
| FIZ1_yyyyymm_SLD | CRSP 1925 US Stock and Index | setupwin32.exe | fizzyyyyymm_cadb.zip |
| IFZ1_yyyyymm_SGD | CRSP 1925 Indexes | setupwin32.exe | ifzyyyyymm_cadb.zip |

RED HAT LINUX PRODUCTS:

| PRODUCT LABEL | PRODUCT NAME | OLD NAME | NEW NAME |
|------------------|------------------------------|----------------|----------------------|
| A6Z1_yyyyymm_SLD | CRSP 1962 US Stock | setuplinux.bin | a6zyyyyymm_cadb.zip |
| AXZ1_yyyyymm_SLD | CRSP 1962 US Stock and Index | setuplinux.bin | axzyyyyymm_cadb.zip |
| FAZ1_yyyyymm_SLD | CRSP 1925 US Stock | setuplinux.bin | fazyyyyymm_cadb.zip |
| FIZ1_yyyyymm_SLD | CRSP 1925 US Stock and Index | setuplinux.bin | fizzyyyyymm_cadb.zip |
| IFZ1_yyyyymm_SGD | CRSP 1925 Indexes | setuplinux.bin | ifzyyyyymm_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

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 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.

