

STOCK & INDEX RELEASE NOTES

SEPTEMBER 2017 MONTHLY UPDATE

These release notes pertain to the September 2017 monthly release of the CRSP US Stock and Index databases, available in October 2017.

SEPTEMBER 2017 DATA EDITS

PERMNO	COMNAM	DESC	BEGDT	ENDT
12080	GORDMANS STORES INC	Changed delist code to 574 from 572 on 20170321	3/21/2017	3/21/2017
43289	CHICAGO ROCK IS & PAC RR CO	Changed share code to 21 from 20 for entire history		
16876	ISHARES TRUST	Changed SIC code to 6726 from 9999 for entire history		
16288	FIRST TRUST E T F VIII	Changed company name to FIRST TRUST E T F VIII from FIRST TR EXCHANGE TRADED FD VIII for entire history		
16302	FIRST TRUST E T F VIII	Changed company name to FIRST TRUST E T F VIII from FIRST TR EXCHANGE TRADED FD VIII for entire history		
16588	FIRST TRUST E T F VIII	Changed company name to FIRST TRUST E T F VIII from FIRST TR EXCHANGE TRADED FD VIII for entire history		
16761	E T F SERIES SOLUTIONS	Changed company name to E T F SERIES SOLUTIONS from CLEARSHARES LLC for entire history		
92056	FIRST TRUST EXCHANGE TRADED FUND	Changed company name to FIRST TRUST EXCHANGE TRADED FUND from FIRST TRUST I S E CHINDIA IND FD for entire history		
16796	FIRST TRUST E T F VI	Changed company name to FIRST TRUST E T F VI from FIRST TR EXCHANGE TRADED FD VI for entire history		
16797	FIRST TRUST E T F VI	Changed company name to FIRST TRUST E T F VI from FIRST TR EXCHANGE TRADED FD VI for entire history		
16798	FIRST TRUST E T F VI	Changed company name to FIRST TRUST E T F VI from FIRST TR EXCHANGE TRADED FD VI for entire history		
16799	FIRST TRUST E T F VI	Changed company name to FIRST TRUST E T F VI from FIRST TR EXCHANGE TRADED FD VI for entire history		
16800	FIRST TRUST E T F VI	Changed company name to FIRST TRUST E T F VI from FIRST TR EXCHANGE TRADED FD VI for entire history		
16801	FIRST TRUST E T F VI	Changed company name to FIRST TRUST E T F VI from FIRST TR EXCHANGE TRADED FD VI for entire history		
86217	VALERO NATURAL GAS PARTNERS LP	Changed share code to 81 from 80 for 19920102-19920531 and to 71 from 70 for 19920601-19940531		
16432	GOODYEAR TIRE & RUBBER CO	Changed company name to GOODYEAR TIRE & RUBBER CO from GOODYEAR TIRE & RUBR CO for 19270805-19620701	8/5/1927	7/1/1962
15317	WESTERN MARYLAND RY CO	Changed company name to WESTERN MARYLAND RY CO from WESTERN MD RY CO for 19251231-19620701	12/31/1925	7/1/1962
15900	LEGG MASON ETF INVESTMENT TR	Changed company name to LEGG MASON ETF INVESTMENT TR from LEGG MASON ETF EQUITY TR for 20170215-present	2/15/2017	8/31/2017

PERMNO	COMNAM	DESC	BEGDT	ENDT
15901	LEGG MASON ETF INVESTMENT TR	Changed company name to LEGG MASON ETF EQUITY TR from LEGG MASON ETF INVESTMENT TR on 20170215	2/15/2017	2/15/2017
15903	LEGG MASON ETF INVESTMENT TR	Changed company name to LEGG MASON ETF EQUITY TR from LEGG MASON ETF INVESTMENT TR on 20170215	2/15/2017	2/15/2017
15910	LEGG MASON ETF INVESTMENT TR	Changed company name to LEGG MASON ETF EQUITY TR from LEGG MASON ETF INVESTMENT TR on 20170215	2/15/2017	2/15/2017
16526	LEGG MASON ETF INVESTMENT TR	Changed company name to LEGG MASON ETF EQUITY TR from LEGG MASON ETF INVESTMENT TR on 20170215	2/15/2017	2/15/2017
27553	SPARTANS INDUSTRIES INC	Changed header cusip to 84799390 from 84721890 for entire history		
90430	FENNEC PHARMACEUTICALS INC	Added zero name lines for the period 20090130-20170912 to reflect off exchange trading.	1/30/2009	9/12/2017
93902	EXELA TECHNOLOGIES INC	Changed company name from QUINPARIO ACQUISITION CORP 2 to EXELA TECHNOLOGIES INC, ticker from QPACW to XELAW, and cusip from 74874U11 to 30162V11	7/13/2017	9/15/2017

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 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	31933	39	1538	2580	1	4	2635	10000	93436
MAZ	31904	39	1538	2580	1	4	2635	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20170929	1-24227
Month-end trading calendar	19251231-20170929	1-1102
Year-end trading calendar	19251231-20181231	1-94
Quarter-end trading calendar	19251231-20181231	1-373
Weekly trading calendar	19260102-20170929	1-4787

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

PRODUCT NAME	DATABASE	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
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, 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	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	fizzyyyymm_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	fizzyyyymm_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

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.

CRSP Client Environment: (CUPL_ver322 64-bit)

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

CRSP Work
CRSP Work Directory
This folder/directory is used for storage of temporary files, log files and contains subfolders that may hold user created files
C:\crsp\
Browse

CRSP Daily Stock
CRSP Daily Stock Database Directory
C:\crspdata\diz201308
Browse

CRSP Monthly Stock
CRSP Monthly Stock Database Directory
C:\crspdata\miz201308
Browse

CRSP Compustat CCM
CRSP Compustat CCM Database Directory
C:\crspdata\CM201308\
Browse

Administrator privileges are required to set system level environment variables.

Do Remove Exit