

STOCK & INDEX RELEASE NOTES

FEBRUARY 2018 MONTHLY UPDATE

These release notes pertain to the February 2018 monthly release of the CRSP US Stock and Index databases, available in March 2018.

FILE FORMAT CHANGES FOR ASCII LEGACY INDEX FILES

Three files require a small format change to accommodate large index levels.

- Mhista.dat
- Mhistn.dat
- Mhistq.dat

Within each of these files, three columns widths have changed from F10.3 to F11.3, shifting character positions in each file.

- Index Level Associated with Total Return on Portfolio TOTIND
- Index Level Associated with Capital Appreciation on Portfolio CAPIND
- Index Level Associated with Income Return on Portfolio INCIND

CHARACTER POSITION	DATA TYPE	ASSOCIATED NAME	HEADER	FORMAT (SCIENTIFIC NOTATION)	SUGGESTED ALTERNATIVE FORMAT
1-8	Integer	Calendar Trading Date YYYYMMDD format	CALDT	I8	I8
10-13	Character	Portfolio Sequence Number	PRTNAM	A4	A4
15-18	Integer	Portfolio Issue Count	PRTCNT	I4	I4
20-30	Real	Portfolio Weight	PRTWGT	F11.0	F11.0
32-41	Real	Return on Portfolio	TOTRET	F10.6	F10.6
43-53	Real	Index Level Associated with Total Return on Portfolio	TOTIND	F11.3	F11.3
55-64	Real	Capital Appreciation on Portfolio	CAPRET	F10.6	F10.6
66-76	Real	Index Level Associated with Capital Appreciation on Portfolio	CAPIND	F11.3	F11.3
78-87	Real	Return on Income Portfolio	INCRET	F10.6	F10.6
89-99	Real	Index Level Associated with Income Return on Portfolio	INCIND	F11.3	F11.3

FEBRUARY 2018 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
40256	INTERPHOTO CORP	Added high price, low price and volume for 19791001-19791002
86569	COVAD COMMUNICATIONS GROUP INC	Removed PRC, ASKHI, BIDLO & VOL on 20010216
33516	ERIE LACKAWANNA INC	Changed distribution code to 2244 from 2332 on ex-date 19881201
75429	PACHOLDER HIGH YIELD FUND INC	Changed delist code to 450 from 470 and added a final distribution of 0.169 on ex-date 20170711.

PERMNO	COMNAM	DESC
46623	CENTRAL LOUISIANA ELEC CO INC	Removed all data for 19780803-19830617 and added it to permno 17338 and changed company name to CENTRAL LOUISIANA ELEC CO INC from CENTRAL LOUISIANA ELEC INC for 19680815-19780802
17338	CELERON CORP	Added data for 19780803-19830617 from permno 46623
64557	CENTRAL LOUISIANA ELEC CO INC	Changed company name to CENTRAL LOUISIANA ELEC CO INC from CENTRAL LOUISIANA ELEC INC for 19811102-19980427
19238	WHEELING PITTSBURGH CORP	Removed all data from 19940727-2005037 and added it to permno 17337
17337	W H X CORP	Added data for 19940727-20050307 from permno 19238
92872	HANDY & HARMAN LTD	Changed permco to 56283 from 21915 for all history
37130	FLYING TIGER LINE INC	Changed exchange code to 33 from 3 and security status to When Issued from Regular Way for 19840313-19840430
37364	FLYING TIGER LINE INC	Removed all data for 19700630-19890215 and added it to permno 17340
17340	TIGER INTERNATIONAL INC	Added data for 19700630-19890215 from permno 37364
77166	PRICE REIT	Changed permco to 56286 from 11236, NQ organization identifier to 99995047 from 70045465 and SIC code to 6798 from 6510 for entire history
79534	PRICE REIT INC	Changed SIC code to 6798 from 6510 for 19930806-19941030
15616	ALLIANCE REALTY CO	Changed start date to 19260312 from 19251231, end date to 19320420 from 19320518 and company name to ALLIANCE REALTY CO from ALLIANCE RLTY CO for entire history
16010	VULCAN DETINNING CO	Changed start date to 19260322 from 19251231 and end date to 19300614 from 19300616
89765	FIRST TRUST VALUE LINE 100 ETF	Removed all data from 20030613-20070617 and added it to permno 17282
17282	FIRST TRUST VALUE LINE 100 FD	Added data for 20030613-20040610 from permno 89765
89807	FIRST TRUST EXCHANGE TRADED FUND	Removed all data for 20030827-20061217 and added it to permno 17285
17285	FIRST TRUST VALUE LINE DIVID FD	Added data for 20030827-20061215 from permno 89807

GROUP EDITS

BEGDT	ENDDT	DESC
1974	1998	Changed name start dates to match price start dates with Nasdaq exchange code where prices were not found on name start date. 40 permnos were updated.
1925	2004	Changed start date and end dates for 25 securities. Reviewed and corrected price data and name history records.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending February 2018. 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	32215	39	1538	2682	1	4	2647	10000	93436
MAZ	32186	39	1538	2682	1	4	2647	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20180228	1-24430
Month-end trading calendar	19251231-20180228	1-1107
Year-end trading calendar	19251231-20181231	1-95
Quarter-end trading calendar	19251231-20181231	1-377
Weekly trading calendar	19260102-20180228	1-4809

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
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	a6zyYYYYMM_cadb.zip
AXZ1_YYYYMM_SLD	CRSP 1962 US Stock and Index	axzyYYYYMM_cadb.zip
FAZ1_YYYYMM_SLD	CRSP 1925 US Stock	fazyYYYYMM_cadb.zip
FIZ1_YYYYMM_SLD	CRSP 1925 US Stock and Index	fizyYYYYMM_cadb.zip
IFZ1_YYYYMM_SGD	CRSP 1925 Indexes	ifzyYYYYMM_cadb.zip

Red Hat Linux Products:

PRODUCT LABEL	PRODUCT NAME	FILE NAME
A6Z1_YYYYMM_SLD	CRSP 1962 US Stock	a6zyYYYYMM_cadb.zip
AXZ1_YYYYMM_SLD	CRSP 1962 US Stock and Index	axzyYYYYMM_cadb.zip
FAZ1_YYYYMM_SLD	CRSP 1925 US Stock	fazyYYYYMM_cadb.zip
FIZ1_YYYYMM_SLD	CRSP 1925 US Stock and Index	fizyYYYYMM_cadb.zip
IFZ1_YYYYMM_SGD	CRSP 1925 Indexes	ifzyYYYYMM_cadb.zip

Flat File Products:

PRODUCT NAME	FILE NAME
SAS Zip	s*zyYYYYMM_sas.zip
ASCII Zip	s*zyYYYYMM_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_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 /acsbin 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.



The screenshot shows the 'CRSP Client Environment: (CUPL_ver322 64-bit)' window. It contains several sections for setting directory paths:

- CRSP Root**: CRSP Root Directory. This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to function properly. Path: `C:\crsp\`.
- 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. Path: `C:\crsp\`.
- CRSP Daily Stock**: CRSP Daily Stock Database Directory. Path: `C:\crspdata\dsz201308`.
- CRSP Monthly Stock**: CRSP Monthly Stock Database Directory. Path: `C:\crspdata\msz201308`.
- CRSP Compustat CCM**: CRSP Compustat CCM Database Directory. Path: `C:\crspdata\CMZ201308\`.

At the bottom, there is a red warning: 'Administrator privileges are required to set system level environment variables.' and three buttons: 'Do', 'Remove', and 'Exit'.