

CRSP U.S. STOCK & INDEX RELEASE NOTES

AUGUST 2020 MONTHLY UPDATE

These release notes pertain to the August 2020 Monthly release of the CRSP US Stock and Index databases, available in September 2020.

NEW CALENDAR FREQUENCY FILES AVAILABLE

CRSP has created a new set of tables that accompany all SAS, ASCII, and R Stock database files. Monthly, Quarterly, and Annual frequency tables are built from aggregated daily time series data to facilitate ease of use for subscribers.

These aggregate tables include new reference flag to provide insights into prices, returns, delisting data, and volumes.

New tables are automatically included when downloading the Stock databases from the CRSP MOVEit site. Files became available with the May 2020 databases released in June 2020.

Details can be found in the [CRSP US Stock and Indexes Databases for SAS, ASCII, and R](#).

For more information, contact support@crsp.org.

AUGUST 2020 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESC
2001	2020	REVIEWED SHARE CODE ASSIGNMENTS FOR CURRENT BDCS. CHANGED SHARE CODE TO 14 FROM 11 FOR CASES WHERE SECURITY IS LISTED AS A CLOSED-END INVESTMENT COMPANY. SHARE CODES FOR 14 PERMNOs WERE CHANGED.

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
57373	LEE PHARMACEUTICALS	CHANGE DISTRIBUTION CODE TO 5523 FROM 5532 FOR STOCK SPLIT ON EX-DATE 19861027
30437	CENTRAL SECURITIES CORP	CHANGED DISTRIBUTION CODE TO 1212 FROM 5538, DIVIDEND AMOUNT TO 0.25 FROM 0.00, FACTOR TO ADJUST PRICE TO 0 FROM 0.035714 AND FACTOR TO ADJUST SHARES TO 0 FROM 0.035714 FOR DISTRIBUTION ON EX-DATE 19820201
17422	INNOVATOR ETF TRUST II	CHANGED TICKER TO LVHB FROM BUFF FOR 20200717-20200810
29014	HADERA PAPER LTD	CHANGED START DATE TO 19801126 AND MOVED ALL PRE-19801126 DATA TO NEW PERMNO 19580
19580	AMERICAN ISRAELI PAPER MLS LTD	ADDED NEW SECURITY FOR 19620702-19801125. SPLIT FROM PERMNO 29014
75285	MANPOWERGROUP	CHANGED START DATE TO 19910503 AND MOVED ALL PRE-19910503 DATA TO NEW PERMNO 19581
19581	MANPOWER P L C	ADDED NEW SECURITY FOR 19880503-19910502. SPLIT FROM PERMNO 75285
77995	BRILLIANCE CHINA AUTO HLDGS LTD	CHANGED START DATE TO 20000417 AND MOVED ALL PRE-20000417 DATA TO NEW PERMNO 19582
19582	BRILLIANCE CHINA AUTO HLD LTD BM	ADDED NEW SECURITY FOR 19921009-20000414. SPLIT FROM PERMNO 77995
19583	INVESCO LTD	ADDED NEW SECURITY FOR 20071204-PRESENT. SPLIT FROM PERMNO 81910
81910	INVESCO PLC NEW	CHANGED END DATE TO 20071203 AND MOVED ALL POST-20071203 DATA TO NEW PERMNO 19583
19336	FIRST TRUST E T F VIII	CHANGED NASDAQ COMPANY NUMBER TO 2004183 FROM 0 FOR ENTIRE HISTORY
27318	NORTHWESTERN STEEL & WIRE CO	CHANGED NASDAQ COMPANY NUMBER TO 70068682 FROM 0 FOR ENTIRE HISTORY
31878	ORION PICTURES CORP	CHANGED NASDAQ COMPANY NUMBER TO 60011689 FROM 0 FOR ENTIRE HISTORY
46260	UNITRODE CORP	CHANGED NASDAQ COMPANY NUMBER TO 60014003 FROM 0 FOR ENTIRE HISTORY
64928	CONTINENTAL AIRLINES CORP	CHANGED NASDAQ COMPANY NUMBER TO 60005899 FROM 0 FOR ENTIRE HISTORY



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PERMNO	COMNAM	DESC
67184	CALTON INC	CHANGED NASDAQ COMPANY NUMBER TO 60006090 FROM 0 FOR ENTIRE HISTORY
75187	SPECIALTY EQUIPMENT COS INC	CHANGED NASDAQ COMPANY NUMBER TO 60012507 FROM 0 FOR ENTIRE HISTORY
88284	COMMUNITY HEALTH SYS INC NEW	CHANGED NASDAQ COMPANY NUMBER TO 60018388 FROM 0 FOR ENTIRE HISTORY
92010	J M P GROUP LLC	CHANGED NASDAQ COMPANY NUMBER TO 60065069 FROM 0 FOR ENTIRE HISTORY
32687	FIELDPOINT PETROLEUM CORP	CHANGED SHARE CODE TO 11 FROM 10 FOR 19810113-20050919
78988	HERITAGE GLOBAL INC	ADDED ZERO NAME LINES TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20011001-20200830
60047	OSAGE ENERGY INC	CHANGED SIC CODE TO 1382 FROM 0 FOR 19830413-19830927
13031	PROSHARES TRUST II	CHANGED SIC CODE TO 6726 FROM 6733 AND NAICS CODE TO 525990 FROM 523991 FOR 20200317-PRESENT
13444	PROSHARES TRUST II	CHANGED SIC CODE TO 6726 FROM 6733 AND NAICS CODE TO 525990 FROM 523991 FOR 20200317-PRESENT
13513	PROSHARES TRUST II	CHANGED SIC CODE TO 6726 FROM 6733 AND NAICS CODE TO 525990 FROM 523991 FOR 20200317-PRESENT
17137	BASSETT FURNITURE INDUSTRIES INC	REMOVED DISTRIBUTION OF .125 ON EXDATE 20200514
92111	TIPTREE INC	CHANGED SIC CODE TO 7389 FROM 6798 FOR 20161221-20190910 & 20200812-PRESENT AND TO 6331 FROM 6798 FOR 20190911-20200811
91937	T MOBILE U S INC	CHANGED SHARES OUTSTANDING TO 1235763 FROM 1392946 FOR 20200625-20200629 AND TO 1237339 FROM 1392946 FOR 20200630-20200802
14232	VOXELJET AG	CHANGED SHARES OUTSTANDING FROM 3120 TO VARIOUS NEW VALUES FOR ENTIRE HISTORY

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending August 2020. It contains the number of securities and information about the maximums of the event arrays.

DATA FREQUENCY	# OF SECURITIES	MAX NAMES	MAX DIST	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAILY	33968	28	1538	3303	1	4	2806	10000	93436
MONTHLY	33940	28	1538	3303	1	4	2806	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20200831	1-24961
MONTH-END TRADING CALENDAR	19251231-20200831	1-1137
YEAR-END TRADING CALENDAR	19251231-20201231	1-97
QUARTER-END TRADING CALENDAR	19251231-20201231	1-385
WEEKLY TRADING CALENDAR	19260102-20200831	1-4940

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

PRODUCT NAME	DATABASE	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
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.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	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_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 acsbin`
 - 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.