

CRSP U.S. STOCK & INDEX RELEASE NOTES

DECEMBER 2021 QUARTERLY UPDATE

These release notes pertain to the December 2021 Quarterly release of the CRSP US Stock and Index databases, available in January 2022.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 2021. 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	36146	28	1538	4209	1	4	2888	10000	93436
MONTHLY	35956	28	1538	4209	1	4	2888	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
DAILY TRADING CALENDAR	19251231-20211231	1-25298
MONTH-END TRADING CALENDAR	19251231-20211231	1-1153
YEAR-END TRADING CALENDAR	19251231-20221230	1-98
QUARTER-END TRADING CALENDAR	19251231-20221230	1-389
WEEKLY TRADING CALENDAR	19260102-20211231	1-5009

DECEMBER 2021 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
44599	EASTERN UTILITIES ASSOC	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 20000419
75819	VENTAS INC	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232, AND DIVIDEND AMOUNT TO \$0.0049 FROM \$0.26 ON EX-DATE 20011212. ADDED STOCK DISTRIBUTION WITH DISTRIBUTION CODE 3753 AND DIVIDEND AMOUNT \$0.2455 ON EX-DATE 20011212
79903	HARTE HANKS INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20200713-20211130
14127	ALTISOURCE ASSET MANAGEMENT CORP	ADDED HALT NAMELINE FOR PERIOD 20211201-20211231.
24192	P S I RESOURCES INC	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 19941005
26390	SMITHKLINE BECKMAN CORP	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 19890727
23828	CITIZENS SAVINGS & LOAN FED ASSN	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 19860902
29285	DELTA NATURAL GAS INC	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 20170921
83291	EARTHLINK HOLDINGS CORP	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 20170227
80981	FLEMINGTON NATIONAL BK TR CO NJ	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 19960226
80830	M L BANCORP INC	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 ON EX-DATE 19980302
16624	ARDAGH GROUP S A	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 FOR EX-DATE 20211001.

GROUP EDITS

Starting in November 2021, CRSP has commenced a thorough review of the quarterly dividend data in our stock database for the period of 1990-2021. We are reviewing quarterly dividends where the dividend amount decreased from the previous quarterly dividend. Our focus for this research is dividend classification of regular vs. special dividends, code 1232 vs 1272. We have so far identified over 500 dividends where edits were required. Edits made were a change from code 1232 to code 1272 in some cases or a dividend split into regular and special portions. We will continue this review for future releases and expected it to be completed by end of March 2022.

BEGDT	ENDDT	DESC
1990	2021	REVIEWED ALL QUARTERLY DIVIDEND DISTRIBUTIONS (DISTRIBUTION CODE 1232) WHERE ADJUSTED DIVIDEND AMOUNT DECREASED FROM 1990-2021. EDITS INCLUDE CHANGING DISTRIBUTION CODES, SPLITTING UP DIVIDENDS LABELED AS QUARTERLY TO SPECIAL AND QUARTERLY, REMOVING CANCELLED DIVIDENDS AND ADJUSTING DIVIDEND AMOUNTS TO REFLECT PRE OR POST SPLIT STATUS. CHANGES HAVE BEEN MADE TO ABOUT 550 DIVIDENDS. PROJECT IS 40% COMPLETE.

NOVEMBER 2021 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
89006	MONDELEZ INTERNATIONAL INC	CHANGED DISTRIBUTION CODE TO 1232 FROM 1234 ON EX-DATES 20160329, 20160628 & 20160928
86287	REPUBLIC BANCORP INC KY	CHANGED DIVIDEND AMOUNT TO \$0.088 FROM \$0.83809 ON EX-DATE 20060315
92149	INVESCO DYNAMIC CREDIT OPRTY FD	CHANGED DIVIDEND AMOUNT TO \$11.45 FROM \$12.46 FOR DELISTING DISTRIBUTION ON EX-DATE 20211029
13880	PHILADELPHIA CO	CHANGED DIVIDEND AMOUNT TO \$0.20 FROM \$0.35 ON EX-DATE 19310629 AND ADDED A \$0.15 SPECIAL DIVIDEND ON EX-DATE 19310629
85377	INFORMATION ANALYSIS INC	ADDED ZERO NAME LINE TO REFLECT OFF-EXCHANGE ACTIVITY FOR 19990728-20211125
92683	EVOTEC A G	ADDED ZERO NAME LINES TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20091130-20211103
16086	HERTZ GLOBAL HOLDINGS INC	ADDED ZERO NAME LINES TO REFLECT OFF-EXCHANGE ACTIVITY FOR 20201030-20211108
12141	ALTAIR CORP	ADDED NEXT AVAILABLE PRICE DATE OF 20080715 AND NEXT AVAILABLE PRICE OF \$625 TO DELIST ARRAY ON 19850718
11790	ALICO INC	CHANGED DISTRIBUTION CODE TO 1212 FROM 1232 FOR EX-DATES 20101027 & 20111027
37154	FONAR CORP	CHANGED DISTRIBUTION CODE TO 1272 FROM 1232 ON EX-DATE 19980513 AND CHANGED DIVIDEND AMOUNT TO \$0.00755 FROM \$0.00754 ON EX-DATE 19990518

GROUP EDITS

BEGDT	ENDDT	DESC
2020	2020	REVIEWED AND UPDATED 18 SECURITIES WHERE THE DISTRIBUTION CODES DURING 2020 WERE NOT CONSISTENT WITH THE PREVIOUS YEAR.
1990	2021	REVIEWED ALL QUARTERLY DIVIDEND DISTRIBUTIONS (DISTRIBUTION CODE 1232) WHERE ADJUSTED DIVIDEND AMOUNT DECREASED FROM 1990-2021. EDITS INCLUDE CHANGING DISTRIBUTION CODES, SPLITTING UP DIVIDENDS LABELED AS QUARTERLY TO SPECIAL AND QUARTERLY, REMOVING CANCELLED DIVIDENDS AND ADJUSTING DIVIDEND AMOUNTS TO REFLECT PRE OR POST SPLIT STATUS. CHANGES HAVE BEEN MADE TO ABOUT 200 DIVIDENDS. PROJECT IS 10% COMPLETE.

OCTOBER 2021 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMNAM	DESC
13537	FRANCHISE GROUP INC	CHANGED PRIMARY EXCHANGE TO Q FROM X, EXCHANGE CODE TO 3 FROM 0 AND RESTORED ALL PRICES, SHARES AND DISTRIBUTIONS FOR 20140716-20180801
75501	FINANCIAL BENEFIT GROUP INC	ADDED CLOSING BID, CLOSING ASK AND OPEN PRICES ON 19960408

PERMNO	COMNAM	DESC
20732	TRUST FOR PROFESSIONAL MANAGERS	CHANGED NASDAQ ORGANIZATION IDENTIFIER TO 60078705 FROM 60079482 FOR ENTIRE HISTORY
21963	TRUST FOR PROFESSIONAL MANAGERS	CHANGED NASDAQ ORGANIZATION IDENTIFIER TO 60078705 FROM 60079482 FOR ENTIRE HISTORY
75650	C R H PLC	CHANGED PAYDATE TO 20211015 FROM 20500101 FOR DISTRIBUTION WITH EXDATE 20210909
18263	TIZIANA LIFE SCIENCES PLC	CHANGED NASDAQ ISSUE IDENTIFIER TO 99995073 FROM 78901 FOR ENTIRE HISTORY

GROUP EDITS

BEGDT	ENDDT	DESC
2004	2021	RESEARCHED SECURITIES CODED AS COMMON STOCK CLOSED-END FUNDS AND UPDATED 12 OF THEM TO COMMON SHARES OF BENEFICIAL INTEREST CLOSED-END FUNDS INSTEAD.
2020	2021	RESEARCHED ACTIVE NASDAQ SECURITIES WHERE SHARES OUTSTANDING DATA HAS NOT BEEN UPDATED IN SIX MONTHS. UPDATED OVER 50 SECURITIES WITH SHARES OUTSTANDING DATA FROM 2020-2021
1962	1998	REVIEWED ALL SECURITIES WHERE DATE OF NEXT AVAILABLE INFORMATION IS EARLIER THAN DELIST DATE. DATE OF NEXT AVAILABLE INFORMATION WAS REMOVED FOR ALL 191 CASES COVERING YEARS 1962-1998 AND DELIST CODE AND NEW PERMNO DATA WAS UPDATED FOR 10 SECURITIES

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
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

EZIP 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 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.