

# CRSP U.S. STOCK & INDEX RELEASE NOTES

FEBRUARY 2024 MONTHLY UPDATE

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These release notes pertain to the February 2024 Monthly release of the CRSP US Stock and Index databases, available in March 2024.

## **FOLDER STRUCTURE CHANGE FOR STOCK AND INDEXES DATABASES**

Subscribers who utilize Ipswitch MOVEit Transfer to retrieve files will only see the Stock and Indexes Database Flat File Format 1.0 (SIZ) folder that contains data files generated from CRSP's new back office. The folder reflects the following structure:

- INDICES\_SO\_format\_period\*
- STOCK\_25\_SA\_format\_period
- STOCK\_25i\_SI\_format\_period
- STOCK\_62\_S6\_format\_period
- STOCK\_62i\_SX\_format\_period

\*Note: format = ASCII, R, SAS and period = Monthly, Quarterly, Annual

## **STOCK AND INDEXES DATABASE FLAT FILE FORMAT 2.0 (CIZ) UPDATE**

SIZ files generated from CRSP's new back office will continue to be available to subscribers until December 2024 at which time all subscribers must be migrated to the Stock and Indexes Database Flat File Format 2.0 (CIZ) files, which were made available in summer 2022.

Please note that in the January data files there are two CIZ tables (StkSecurityInfoHist and StkIssuerInfoHist) where the issuerType field has values changing from N/A to a non-N/A value.

Because more indfam/permno/yyyy combinations were added to the file, StkIndSecurityStatistics file has more records this month.

Because more indfam/permco/yyyyq combinations were added to the file, StkIndIssuerStatistics file has more records this month.

Please contact your Client Services support representative at [support@crsp.org](mailto:support@crsp.org) with questions and if you have not already done so, the preferred file format for your institution: SAS, ASCII, or R. Subscribers will be provided with ASCII format by default.

## **FOLDER STRUCTURE CHANGE FOR CRSPACCESS**

Note: For February 2024 data cut (released in March) and March 2024 data cut (released in April), CRSP will release the FIZ files from both the legacy back office and new back office. Beginning with April 2024 data cut (released in May), CRSP will only release the FIZ files from the new back office.

The files in the legacy back office can be found in the following MOVEit location (/Product\_Downloads/):

- Index\_Only\_MTHSUB
- STOCK\_1925\_MTHSUB
- STOCK\_1962\_MTHSUB
- STOCK\_Index\_1925\_MTHSUB
- STOCK\_Index\_1962\_MTHSUB

The files in the new back office can be found in the following MOVEit location (/Product\_Downloads/):

- STOCK\_25\_SA\_CADB\_period\*
- STOCK\_25i\_SI\_CADB\_period
- STOCK\_62\_S6\_CADB\_period
- STOCK\_62i\_SX\_CADB\_period

\*Note: period = Monthly, Quarterly, Annual

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Please note that there are differences between legacy FIZ files (inzyyyymm, ifzyyyymm) and new back office files (cnzyyyymm, cozyyyymm).

Please see summary of key differences:

1. ifzyyyymm.zip is removed from JFIZ collection. There will no longer be a stand alone “CRSP US Index File”. The index information can be found in cozyyyymm or cnzyyyymm subfolders.
2. ifzyyyymm subfolder does not exist in JFIZ and is being replaced by the cozyyyymm in the fizzyyyymm or axzyyyymm files.
3. inzyyyymm subfolder does not exist in JFIZ and is being replaced by the cnzyyyymm in the fazzyyyymm file or a6zyyyymm files

Contact your Client Services support representative at [support@crsp.org](mailto:support@crsp.org) with any questions .

#### SUMMARY OF KEY DIFFERENCES BETWEEN LEGACY AND NEW BACK OFFICE

| ZIP FILE           | PRODUCT NAME                          | LEGACY PRODUCT CODES | NEW BACK OFFICE PRODUCT CODES | PRODUCT COMPONENTS                   | LEGACY DIRECTORY NAME | NEW BACK OFFICE DIRECTORY NAME | FILES NOT IN THE NEW BACK OFFICE   |
|--------------------|---------------------------------------|----------------------|-------------------------------|--------------------------------------|-----------------------|--------------------------------|--|
| AXZYYYYMM_CADB.ZIP | CRSP 1962 US STOCK & INDEXES DATABASE | DX                   | DX                            | CRSP 1962 DAILY US STOCK & INDEXES   | DXZYYYYMM             | DXZYYYYMM                      | CRSP_ADDRS.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
|                    |                                       | MX                   | MX                            | CRSP 1962 MONTHLY US STOCK & INDEXES | MXZYYYYMM             | MXZYYYYMM                      | CRSP_ADDRS.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
|                    |                                       | IF                   | CO                            | CRSP 1925 US INDEX FILES             | IFZYYYYMM             | COZYYYYMM                      | REPLACES IFZYYYYMM   |
| AGZYYYYMM_CADB.ZIP | CRSP 1962 US STOCK DATABASE           | D6                   | D6                            | CRSP 1962 DAILY US STOCK             | D6ZYYYYMM             | D6ZYYYYMM                      | CRSP_ADDRS.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
|                    |                                       | M6                   | M6                            | CRSP 1962 MONTHLY US STOCK           | M6ZYYYYMM             | M6ZYYYYMM                      | CRSP_ADDRS.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
|                    |                                       | IN                   | CN                            | CRSP LIMITED US INDEXES              | INZYYYYMM             | CNZYYYYMM                      | REPLACES INZYYYYMM   |
| FAZYYYYMM_CADB.ZIP | CRSP 1925 US STOCK DATABASE           | DA                   | DA                            | CRSP 1925 DAILY US STOCK             | DAZYYYYMM             | DAZYYYYMM                      | CRSP_ADDRS.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
|                    |                                       | MA                   | MA                            | CRSP 1925 MONTHLY US STOCK           | MAZYYYYMM             | MAZYYYYMM                      | CRSP_ADDRS.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
|                    |                                       | IN                   | CN                            | CRSP LIMITED US INDEXES              | INZYYYYMM             | CNZYYYYMM                      | REPLACES INZYYYYMM   |

|                    |                                       |    |    |                                      |           |           |   |
|--------------------|---------------------------------------|----|----|--------------------------------------|-----------|-----------|---|
|                    |                                       | DI | DI | CRSP 1925 DAILY US STOCK & INDEXES   | DIZYYYYMM | DIZYYYYMM | CRSP_ADDR.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
| FIZYYYYMM_CADB.ZIP | CRSP 1925 US STOCK & INDEXES DATABASE | MI | MI | CRSP 1925 MONTHLY US STOCK & INDEXES | MIZYYYYMM | MIZYYYYMM | CRSP_ADDR.BIN<br>CRSP_CA_REF_2.BIN<br>CRSP_CONFIG.BIN<br>CRSP_FREEL.BIN<br>CRSP_INDFL.BIN |
|                    |                                       | IF | CO | CRSP 1925 US INDEX FILES             | IFZYYYYMM | COZYYYYMM | REPLACES IFZYYYYMM  |
| IFZYYYYMM.ZIP      | CRSP 1925 US INDEX FILES              |    |    |                                      |           |           | IFZYYYYMM HAS BEEN REPLACED BY COZYYYYMM  |

Please note that the legacy files contain the .sas, .dat, and .xlsx file formats, whereas the new back office files contain only the .dat formats.

The tables below contain the subset of the IFZ files and illustrate these format differences.

#### DIFFERENCES BETWEEN IFZ AND COZ

| IFZ             | COZ                        |
|-----------------|----------------------------|
| acti.dat        | cselect5yr.dat             |
| acti.sas7bdat   | cselect20yr.dat            |
| acti.xlsx       | cselect90d.dat             |
| asia.dat        | IndDlySeriesData.dat       |
| asia.sas7bdat   | IndFamilyInfoHdr.dat       |
| asia.xlsx       | IndissRebalanceSummary.dat |
| asib.dat        | IndMthSeriesData.cat       |
| asib.sas7bdat   | IndSecRebalanceSummary.dat |
| asib.xlsx       | IndSeriesinfoHdr.dat       |
| asic.dat        | MetaCalendarPeriod.dat     |
| asic.sas7bdat   | MetaColumnCoverage.dat     |
| asic.xlsx       | MetaColumnInfo.dat         |
| asio.dat        | MetaExchangeCalendar.dat   |
| asio.sas7bdat   | MetaFileInfo.dat           |
| asio.xlsx       | MetaFlagCoverage.dat       |
| asix.dat        | MetaFlaginfo.dat           |
| asix.sas7bdat   | MetaFlagType.dat           |
| asix.xlsx       | MetaIteminfo.dat           |
| cselect5yr.dat  | MetaSIZtoCIZ.dat           |
| cselect20yr.dat |                            |
| cselect90d.dat  |                            |
| dsbc.dat        |                            |
| dsbc.sas7bdat   |                            |

#### DIFFERENCES BETWEEN INZ AND CNZ

| INZ                   | CNZ                      |
|-----------------------|--------------------------|
| dsiy.dat              | cselect5yr.dat           |
| dsiy.sas7bdat         | cselect20yr.dat          |
| dsiy.xlsx             | cselect90d.dat           |
| msiy.dat              | IndDlySeriesData.dat     |
| msiy.sas7bdat         | IndFamilyInfoHdr.dat     |
| msiy.xlsx             | IndMthSeriesData.dat     |
| tempxxxxmrj.mrj105532 | IndSeriesInfoHdr.dat     |
|                       | MetaCalendarPeriod.dat   |
|                       | MetaColumnCoverage.dat   |
|                       | MetaColumnInfo.dat       |
|                       | MetaExchangeCalendar.dat |
|                       | MetaFileInfo.dat         |
|                       | MetaFlagCoverage.dat     |
|                       | MetaFlagInfo.dat         |
|                       | MetaFlagType.dat         |
|                       | MetaItemInfo.dat         |
|                       | MetaSIZtoCIZ.dat         |
|                       | MetaItemInfo.dat         |
|                       | MetaSIZtoCIZ.dat         |

## NEW! CRSPMI 2013 HISTORICAL INDEXES RESEARCH DATABASE

CRSP is excited to announce a new research data product that was made available with the 202309 quarterly data cut released in October. This product is initially being offered at no charge through November 2024 to existing academic and government subscribers of both CRSP's 1925 US Stock & 1925 US Indexes Databases. Data is available quarterly, with a one month lag.

The **CRSPMI 2013 Historical Indexes** database provides day-by-day index levels, opening and closing constituents, and pro forma data from CRSP's suite of investable Market Indexes from 2013 to present day.

Please email [subscriptions@crsp.org](mailto:subscriptions@crsp.org) if your institution subscribes to or would like to subscribe to both the 1925 US Stock and 1925 US Indexes databases in order to obtain a no-charge data license agreement to access this new dataset.

## NEW FIELDS IN FLAT FILE FORMAT 2.0 (CIZ) STOCK AND INDEX PRODUCTS WITH 202309 DATA CUT

Starting with the 202309 data cut, the Flat File Format 2.0 (CIZ) Stock and Index files reflect the following changes:

### UES SECTOR CLASSIFICATION

A new column named "UESIndustry" has been added to the four following CIZ files, positioned next to the "ICBIndustry" column: StkSecurityInfoHist, StkSecurityInfoHdr, StkIssuerInfoHist, & StkIssuerInfoHdr.

### DISAMOUNTSOURCETYPE

A new DisAmountSourceType field is available to subscribers in the CIZ.StkDistributions file. The new column called DisAmountSourceType is at the end of the file. This field describes the amount source type code of the distribution and address the issue where subscribers were unable to differentiate between various codes.

### FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending February 2024. It contains the number of securities and information about the maximums of the event arrays.

| DATA FREQUENCY | # OF SECURITIES | MAX NAMES | MAX DISTS | MAX SHARES | MAX DELISTS | MAX GROUPS | MAX NASDIN | FIRST PERMNO | LAST PERMNO |
|----------------|-----------------|-----------|-----------|------------|-------------|------------|------------|--------------|-------------|
| DAILY          | 37933           | 28        | 1538      | 4748       | 1           | 4          | 2956       | 10000        | 93436       |
| MONTHLY        | 37904           | 28        | 1538      | 4748       | 1           | 4          | 2956       | 10000        | 93436       |

| CALENDAR                     | DATE RANGE        | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| DAILY TRADING CALENDAR       | 19251231-20240229 | 1-25840          |
| MONTH-END TRADING CALENDAR   | 19251231-20240229 | 1-1179           |
| YEAR-END TRADING CALENDAR    | 19251231-20251231 | 1-101            |
| QUARTER-END TRADING CALENDAR | 19251231-20251231 | 1-401            |
| WEEKLY TRADING CALENDAR      | 19260102-20240229 | 1-5122           |

## FEBRUARY 2024 DATA EDITS

### INDIVIDUAL EDITS

| PERMNO | COMNAM                     | DESC  |
|--------|----------------------------|---|
| 23234  | NANO LABS LTD              | CHANGED NASDAQ ISSUE IDENTIFIER TO 99995082 FROM 87428 FOR ENTIRE HISTORY AND REMOVED SHARES OUTSTANDING VALUE OF 41927 ON 20240131 |
| 22888  | AURORA TECHNOLOGY ACQ CORP | ADDED ZERO NAMELINE TO REFLECT OTC ACTIVITY BETWEEN 20240119-20240208   |
| 13879  | TINGO GROUP INC            | REMOVED HALT RECORD FROM 20231114- 20240131 AND UPDATED END DATE TO 20231113  |

## 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<br>SIZYYYYMM<br>(R/SAS/ASCII)  | 4.1 GB   | ALL CRSP INDEXES AND PORTFOLIO ASSIGNMENTS  | ALL PORTFOLIOS | DI - 1925 DAILY US STOCK & INDEX DATABASE<br>MI - 1925 MONTHLY US STOCK & INDEX DATABASE<br>IF - CRSP SUPPLEMENTAL US INDEXES |
| CRSP 1925 US STOCK                     | FAZYYYYMM<br>SAZYYYYMM<br>(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<br>MA - 1925 MONTHLY US STOCK<br>IN - CRSP LIMITED US INDEXES  |
| CRSP 1962 US STOCK                     | A6ZYYYYMM<br>S6ZYYYYMM<br>(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<br>M6 - 1962 MONTHLY US STOCK<br>IN - CRSP LIMITED US INDEXES  |
| CRSP 1962 US STOCK AND INDEX DATABASE  | AXZYYYYMM<br>SXZYYYYMM<br>(R/SAS/ASCII)  | 3.6 GB   | SEE FIZ   | ALL PORTFOLIOS | DX - 1962 DAILY US STOCK & INDEX DATABASE<br>MX - 1962 MONTHLY US STOCK & INDEX DATABASE<br>IF - CRSP SUPPLEMENTAL US INDEXES |
| CRSP 1925 US INDEXES                   | 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/COMPUSTAT MERGED DATABASE         | CMZYYYYMM<br>CFZYYYYMM<br>(FULL PRODUCT)<br>CLZYYYYMM<br>(LINK PRODUCT)<br>(R/SAS/ASCII) | 10.37 GB |   |                | CM - COMPUSTAT 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<br>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.org](mailto:support@crsp.org), 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: <https://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 |

### **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 |

### **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](mailto: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 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.