

STOCK & INDEX RELEASE NOTES

JUNE 2017 MONTHLY UPDATE

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

JUNE 2017 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
19721214	20010220	Reviewed all cases where Bid/Ask average was not equal to $-(\text{AskHigh}+\text{BidLow})/2$. Edited Close, AskHigh, and BidLow prices from 1972-2001 as needed. Approximately 221 records were changed.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	DESCRIPTION	BEGDT	ENDT
13286	BANCO BRADESCO S A	Changed distribution to .00553 from .00552 on exdate 20170302.	3/2/2017	3/2/2017
15524	GLOBAL PARTNER ACQUISITION CORP	Removed all data from subscriber database due to share code change to 91 from 71 for entire history		
15929	NORBORD INC	Changed distribution to .07493 from .07676 on exdate 20170227.	2/27/2017	2/27/2017
64726	PULSE COMMUNICATIONS INC	Changed shares outstanding to 525 from 0 for 19721214-19730108	12/14/1972	1/8/1973
76622	UNITED AMERICAN HEALTHCARE CORP	Name change to UNITED AMERICAN HEALTHCARE CORP from UNITED AMERICAL HEALTHCARE CORP for 19910423-19930113	4/23/1991	1/13/1993
83435	YAHOO INC	Changed Nasdaq Issue Id to 99995054 from 19523 and Nasdaq Org Id to 99995039 from 60014366 for entire history		
88471	PRECIPIO INC	Added zero namelines for 20170222-20170629 to reflect off exchange activity	2/22/2017	6/29/2017

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 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	31832	39	1538	2629	1	4	2629	10000	93436
MAZ	31803	39	1538	2629	1	4	2629	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20170630	1-24164
Month-end trading calendar	19251231-20170630	1-1099
Year-end trading calendar	19251231-20181229	1-94
Quarter-end trading calendar	19251231-20181229	1-373
Weekly trading calendar	19260102-20170630	1-4774

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	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	fizyyyyymm_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	fizyyyyymm_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

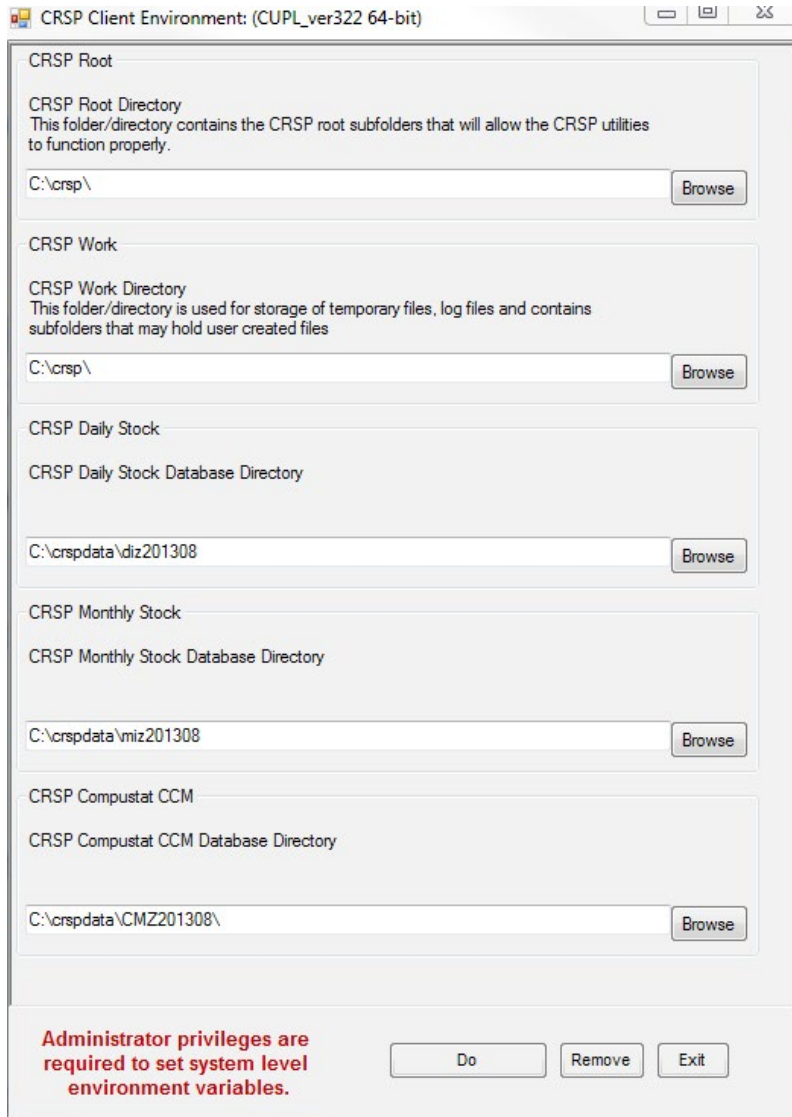
Check the current state of the environment variables by entering this command: `env | grep crsp`

- 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_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.



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\CMZ201308\
Browse

Administrator privileges are required to set system level environment variables.

Do Remove Exit