

Taffy Elaine Lindsey Ng

From: CRSP <newsletter@crsp.org>
Sent: Wednesday, 8 June 2022 9:39 pm
To: Taffy Elaine Lindsey Ng
Subject: CRSP Introduces Launch of New Stock and Index File Formats

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Dear CRSP Subscriber:

CRSP is excited to announce that we are introducing a new Flat File Format 2.0 (CIZ) for the CRSP US 1925 and 1962 Stock and Stock with Index Databases in July 2022 with data through June 30, 2022. All subscribers – monthly, quarterly, and annual – will receive this premiere data cut. CRSP is adopting new technologies and developing new data structures in order to deliver enhancements to existing and new high-quality data products.

Below is some helpful information regarding what to expect, as well as information that CRSP needs from you to ensure seamless delivery of the enhanced new format files. **Please forward this email to all individuals at your organization who use CRSP data, as this is important information for them. Please copy support@crsp.org on your forwarding email, as this will help ensure that CRSP has accurate contact information.**

Subscriber Enhancements

The 2.0 (CIZ) format of the Stock and Stock and Index Database files include the following features:

- Overloaded data items, such as numeric delists and distribution codes are “unpacked” and replaced by alphanumeric flag items. Information is more visible, and end-users are able to filter more easily on a more granular level.
- Metadata files allow for improved ingestion into proprietary systems, and provide descriptions and definitions that can be incorporated more easily into online access tools.
- New data items, such as Float Shares and ICB Industry Level codes.
- Data items have been added to provide easier and faster tabular access and filtering including:
 - redundant items, such as DlyPrevPrc and DlyPrevCap
 - intermediate calculation amounts, such as DlyOrdDivAmt and DlyFacPrc
 - calculation summary flag values, such as DlyDistRetFlg, DlyRetDurFlg, and AnnCompFlg
- Index Enhancements
 - Indexes are expanded to include Index Returns, Levels, and Membership for all of CRSP’s investable indexes, including the recently introduced ESG Indexes.
 - Historical index offerings have a modernized structure to support future enhancements.

File Formats

As was true for the Flat File Format 1.0 (SIZ), the files will be available in SAS, ASCII and R formats. ***Please email support@crsp.org and indicate your preferred file format by June 21 so that we may provide only the format you will be working with. If we do not receive a response from you by June 21, 2022, then we may NOT be able grant access to your MOVEit account to a Flat File Format 2.0 file before the premiere release in July.***

Below are the approximate file sizes:

- ASCII – 7.6GB zipped for distribution, 50.4GB unzipped for use
- SAS – 6.5GB zipped, 28.5GB unzipped
- R – 5.1GB zipped, 5.1GB unzipped

File Availability

The monthly Flat File Format 2.0 (CIZ) files are expected to be released within a week of the existing Stock and Stock and Index Database files (CRSPAccess format (FIZ) and Flat File Format 1.0 (SIZ)). Eventually, CRSP plans to release the CIZ files on the same monthly release schedule as the FIZ and SIZ products. The quarterly and annual release date will be the same for all three.

MOVEit

You will be able to download the current Stock and Stock and Index Database files as well as the Flat File Format 2.0 (CIZ) files through your existing MOVEit account. You will see separate folders that include the C*Z files. As is true now, you will receive an automated notification from MOVEit File Notification when files are available for download.

CRSPSift, CRSPAccess, and Format Retirement Announcement – December 2024

CRSPSift and CRSPAccess software has officially entered a sunset period, and no additional development or releases are expected. The intended last release of the CRSPAccess (FIZ) format and the Flat File Format 1.0 (SIZ) will be the 202411 cut of data released in December 2024 with data through November 30, 2024. CRSPSift, which uses the legacy CRSPAccess format databases, will not support new data once the CRSPAccess format is no longer released.

WRDS

Subscribers who access CRSP data through WRDS will have access to the enhanced files through the WRDS interface. Visit the [WRDS website](#) for

information and documentation regarding how WRDS will present CRSP's Flat File Format 2.0 (CIZ).

Documentation

The following documentation will be posted on the CRSP website at the time of the release in July:

- Flat File Format 1.0 (SIZ) to 2.0 (CIZ) Cross Reference Guide – maps the legacy ASCII, SAS, and R files to the Flat File Format 2.0 (CIZ) files
- Flat File Format 2.0 (CIZ) Layout Guide – provides table by table listing of data items
- Flat File Format 1.0 (SIZ) to 2.0 (CIZ) Summary of Differences – summarizes known differences between existing S*Z and new C*Z files
- How to Use Metadata Guide – provides guidance on using the new metadata files
- Release Notes

Questions

Please send questions to support@crsp.org as our team monitors this email box throughout the day in order to ensure timely responses.

The entire CRSP team is excited to work with you as you become familiar with the enhanced files.

Sincerely,

CRSP Client Services Team

Support@crsp.org

CRSP is Hiring!

CRSP is currently revving up for the next phase of development. Be part of the team that takes CRSP into the future! We are looking for the best and brightest. If you've got the brains and the brawn to accept this challenge, then [click here to view our open opportunities](#).



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