



CRSP US Stock Databases Cross-Reference Guide

for Legacy FIZ/SIZ to CIZ

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Chapter 1: Overview

Center for Research in Security Prices (CRSP) was established in 1960 as a research center at the University of Chicago to support Professor Lawrence Fisher and James Lorie's seminal research paper, "Rates of Return on Investment in Common Stocks." Since that time, CRSP has been curating data for scholarly researchers and investment practitioners. From time-to-time CRSP makes refinements to its databases when new incremental data becomes available. To incorporate new data and enhance the user experience, CRSP developed and in 2022 released a new US Stock & Indexes Database Flat File Format 2.0 (CIZ).

These changes were motivated by CRSP's commitment to provide subscribers with the most complete and accurate data available by reflecting additional data from new sources. This also allowed CRSP to reconsider how best to present monthly data derived from daily data, which is now complete back to 1925. The new data allows for more accurate and precise monthly stock and index return calculations which are provided in CIZ. These return calculation changes were announced in 2022 when CIZ was introduced to subscribers. CIZ is available in SAS, ASCII and R.

This cross-reference guide is intended to assist in transitioning from flat file format 1.0 (SIZ) and access tools by providing a high-level description of files and tables, drawing relationships between SIZ and CIZ data items. Mappings are made from a legacy file perspective.

File Relationships: Legacy FIZ/SIZ to CIZ

Product Name	CRSP Access (FIZ)	Flat File Format 1.0 (SIZ)	Flat File Format 2.0 (CIZ)
CRSP 1925 US Stock and Index	FIZyyyyymm	SIZyyyyymm	CIZyyyyymm
CRSP 1925 US Stock	FAZyyyyymm	SAZyyyyymm	CAZyyyyymm
CRSP 1962 US Stock	A6Zyyyyymm	S6Zyyyyymm	C6Zyyyyymm
CRSP 1962 Stock and Index	AXZyyyyymm	SXZyyyyymm	CXZyyyyymm
CRSP 1925 US Indexes	IFZyyyyymm	SFZyyyyymm	COZyyyyymm

File Relationships

The following table is a summary, high-level view of the legacy and new file relationships.

Note that FIZ is the source data for the SIZ flat files and is in the CRSPAccess format. Therefore, the fields in FIZ can be mapped to equivalent fields in SIZ.

The following files map existing CRSP legacy data items from the SIZ/FIZ, SAZ/FAZ, S6Z/A6Z, SXZ/AXZ and SFZ/IFZ files to data items in the new CIZ, CAZ, C6Z, CXZ, and COZ files.

Flat File Format 1.0 (FIZ/SIZ)	Flat File Format 2.0 (CIZ)	Description/Comments
Sfz_del	StkDelists	Daily delisting history
Sfz_mdcl	StkDelists	Monthly delisting history, may have significant differences due to compounding of daily holding period returns vs the legacy monthly holding period return
Sfz_dind	IndDlySeriesData	Daily index time series data, with additional rows for CRSP Investable Indexes
Sfz_mind	IndMthSeriesData	Monthly index time series data
Sfz_dis	StkDistributions	Distribution history

Flat File Format 1.0 (FIZ/SIZ)	Flat File Format 2.0 (CIZ)	Description/Comments
Sfz_dp_dly	StkDlyPrimarySecurityData	Daily time series security data — primary items
Sfz_ds_dly	StkDlySecurityData	Daily time series security data — new file contains a superset of all daily items
Sfz_mth	StkMthSecurityData	Monthly time series security data
Sfz_hdr	StkSecurityInfoHdr StkIssuerInfoHdr	Issuer and security identifiers, ranges, descriptors
Sfz_indhdr	IndFamInfoHdr IndSeriesInfoHdr	Index identifiers, ranges, descriptors
Sfz_mbr	StkIndMembership	Security membership in indexes, with significant additional rows for the CRSP Investable Indexes
Sfz_nam	StkSecurityInfoHist StkIssuerInfoHist	Name history for issuers and securities
Sfz_ndi	SecurityInfoHist	NASDAQ trading information. Market count has been moved to StkDlySecurity
Sfz_portd	IndSecStatistics	Annual breakpoints, statistics, and codes for portfolios
Sfz_portm	IndIssStatistics	Quarterly breakpoints, statistics, and codes for portfolios
Sfz_rb	IndSecRebalSummary IndIssRebalSummary	Breakpoints, statistics, and codes for portfolios, with quarterly issuer capitalization values separated into the IndIssRebalSummary file
Sfz_shr	StkShares	Shares outstanding history
Sfz_agg_ann	StkAnnSecurityData	Select data items aggregated from daily frequency to annual calendar
Sfz_agg_mth	StkMthSecurityData	Select data items aggregated from daily frequency to monthly calendar
Sfz_agg_qtr	StkQrtSecurityData	Select data items aggregated from daily frequency to quarterly calendar

Easier and Faster Tabular Access

CRSP's Stock and Indexes Flat File Format 1.0 (SIZ) replicated the internal structures of CRSPAccess's hierarchal design which loaded all data for a security at once. In designing CRSP's Stock and Indexes Flat File Format 2.0 (CIZ) files, additional, and sometimes redundant, items, were added to simplify query writing and speed the execution of the data in a tabular format.

Three major categories of data were added to improve access: previous daily period data, intermediate calculation amounts, and calculation summary flags.

- **Previous Daily Period Data**

The previous price (DlyPrevPrc - used for the calculation of the daily return) and the previous capitalization (DlyPrevCap - used as a weight for market-value-weighted indexes) and their associated date and flags were added to the main daily file, StkDlySecurityData. These new fields provide efficient access to these values without the need to use a lag function or a self-join to obtain the values from a previous row.

- **Intermediate Calculation Amounts**

While CRSP maintains the detailed distribution event history in the StkDistribution file, which includes multiple rows for the same security and ex-Distribution Date and detailed code information about every event, widespread usage of distribution information is to calculate how distributions impact the daily return. The new main daily file, StkDlySecurityData, includes the dividends amounts (DlyOrdDivAmt and DlyNonOrdDivAmt), and the price factor (DlyFacPrc) used to calculate the daily return.

These denormalized items allow many queries that previously would have had to aggregate the distribution file before joining to the daily file to be executed without that complexity.

- **Calculation Summary Flags**

Many new calculation summary flags allow efficient filtering and grouping of data. Three examples of these new flags are DlyDistRetFlg, DlyRetDurFlg, and AnnCompFlg:

- DlyDistRetFlg (Daily Distribution Return Flag) provides information about the summary distribution values from above so that returns with specific categories of distributions (e.g., No distribution, ordinary cash only, stock split only, etc.) can be easily identified for further analysis.
- DlyRetDurFlg (Daily Return Duration Flag) provides information about the number of periods and days between the prices used to calculate the daily return, whether there were any missing prices, and if there were no missing prices, whether they were adjacent days or intervening weekends or holidays.
- AnnCompFlg (Annual Completeness Flag) provides information about the completeness of the underlying daily date used to create the row in the annual aggregate file (StkAnnSecurityData). The expectation is that this flag, perhaps in conjunction with other flags in the annual file, will allow a user to subset the annual data to what best fits their use case while ideally eliminating (or at least greatly reducing) the queries that have to access the very large (about 100,000,000 rows) daily stock file.

File Restructuring

Introduction of Issuer Level – StkIssuerInfoHdr and StkIssuerInfoHist

Issuer level was introduced to allow an easy way to have non-duplicated counts of issuers (versus securities), enforce consistency for Issuer Level fields: (ICB, UES, SICCD, USIncFlg, NAICS, IssuerNm), and allow clean non-duplicated information about CRSP (Issuer) Cap-Based Statistics.

For convenience, most issuer fields are also included in the security level files StkSecurityInfoHdr and StkSecurityInfoHist.

Vast majority of issuers (about 98 %) have only one security, and of those with more than one security, the vast majority have exactly two securities (e.g., Class A and Class B). However, there are a couple dozen of issuers that have dozens or even hundreds of securities.

As a result of implementing the issuer level, a few differences exist between COMPNO and HCOMNAM, and the new fields, NASDCompno and IssuerNm. In addition, in 2022 some historical edits were made to SICCD to ensure consistency for all securities for the same issuer.

Monthly Holding Period Return Calculations: Legacy Assumptions

For all versions of CRSP's US Stock & Indexes Database prior to CIZ, monthly holding period return calculations for stocks and indexes were based on month-end prices and shares outstanding. While monthly returns are ideally calculated based by compounding daily returns within the month, this approach was not feasible for these versions due to the absence of daily share prices prior to 1962 (only month-end prices were available). Methods and assumptions used to calculate monthly holding period returns for stocks and indexes using month-end data introduced simplifications that are no longer necessary. The impacts of these simplifications included:

- The loss of two consecutive months of return calculations for any stock with a missing month-end share price.
- The implicit assumption that stock dividends were reinvested at month-end.

- The loss of initial, partial-month returns for any stock that did not start trading or was not tracked on the last trading day of a month (applies to most new securities and all NASDAQ-listed stocks at the beginning of CRSP history on December 14, 1972).
- The implicit assumption that proceeds from a delisted stock in its final incomplete month are all received at the date of the delisting payment.
- Inconsistent application of conventions in the consideration of trading gaps in the calculation of daily and monthly returns.

Monthly Holding Period Returns

Stock Monthly

There is no direct equivalent to SFZ_MTH's holding period returns, but SFZ_MTH's Mret and Mretx data items map most closely to CIZ MthRet and MthRetx respectively. The reason for this is that the calculation of legacy Mret and Mretx uses different assumptions than the calculation of MthRet and MthRetx. For example, MRet is a month-to-month holding period return with dividends reinvested at month-end. MthRet is a compound daily return with dividends reinvested on their ex-dates. These two methods will yield different results, in most cases small but they can be significant. This change to using daily compounded returns rather than monthly also applies to delisting returns (dlret) where the chance of larger differences is also present.

Daily Primary Data (primary vs. full)

Stock Daily Data– StkDlySecurityData and StkDlySecurityPrimaryData

- StkDlySecurityData is a complete file with 32 columns and closely matches data items in SIZ's SFZ_DP_DLY and SFZ_DS_DLY. The size of a complete file is approximately 20 GB.
- Contains Prices, Returns, Volume, Capitalization, Previous Values (e.g., Previous Price, Previous Capitalization), Bid/Ask, High/Low, and Open.
- Prices, Returns, Volume, and Capitalization are also included in the StkDlySecurityPrimaryData file.
- Subset of delisting columns has been added, reducing the need to include the StkDelists file in some common queries.
- StkDlySecurityPrimaryData file has the same number of rows but fewer columns; all 12 columns in this file are also included in the StkDlySecurityData. StkDlySecurityPrimaryData is analogous to SIZ's SFZ_DP_DLY and contains the most commonly used columns. The StkDlySecurityPrimaryData file size is approximately 7 GB, less than a quarter of the size of the StkDlySecurityData. Since this file is smaller, obtaining results might be easier and faster.

New Data Items

- Addition of ICB Industry field (high level only – Energy, Telecom, Tech, etc.) in the following files: StkIssuerInfoHdr, StkIssuerInfoHist, StkSecurityInfoHdr, StkSecurityInfoHist
- Addition of UES Industry field (high level only – Energy, Telecom, Tech, etc.) in the following files: StkIssuerInfoHdr, StkIssuerInfoHist, StkSecurityInfoHdr, StkSecurityInfoHist
- Addition of the index returns, index levels, and index membership for the investable CRSP Indexes, including the new CRSP ISS ESG Indexes.
- Addition of a new file, StkMthFloatShares, that contains monthly float time series data for a subset of securities starting as early as December 1999.

- Addition of Completeness Flag and Completeness SubFlag field in the monthly, quarterly, and annual aggregate files to allow for easier filtering of complete underlying daily data from infrequent circumstances where the data is not complete for a variety of reasons.

New Flag Items for Delists Distribution and share Codes

Overloaded data items, such as numeric delists and distribution codes, are “unpacked” and replaced by alphanumeric flag items. As a result, information is more visible, and end-users can filter more efficiently on a more granular level.

Detailed information may be found in the CRSP US Stock & Indexes Flat File Layout Guide 2.0.

Metadata Files

With the CRSP Stock and Indexes Flat File Format 2.0 (CIZ), CRSP has included 10 metadata files (see Metadata Guide - File Format 2.0). These files allow for improved ingestion into proprietary systems and provide descriptions and definitions that may be incorporated more easily into online access tools. Within the 10 metadata files, there are five groups of files:

Three metadata schema files containing information about the files, items, and columns can help speed the importing of the ASCII files. In addition, the item names, descriptions, and definitions can be more easily searched within the access tool of choice than a stand-alone PDF document and potentially even incorporated into an online access tool.

Numeric codes were unpacked into alphanumeric fields, and two metadata flag files provide more flexible and sophisticated searching of all the flag values, descriptions, and definitions used throughout the files.

Two metadata coverage files contain the results of data profiling done by CRSP that are intended to be useful in providing a more three-dimensional description of the data than a text-only description. For example, the percent of securities for which an item has non-missing values or the number of instances that a particular flag value is used can help determine if a specific item or flag is appropriate for a study.

Two metadata calendar files are intended to improve transparency related to exchange holidays and closures and ease of use by supplementing and complementing date arithmetic functions with pre-calculated information about the CRSP daily, monthly, quarterly, and weekly periods.

The tenth metadata file is helpful for those familiar with the Flat File Format 1.0 (SIZ) files or the CRSPAccess files by providing a mapping between the previous item names and the names of the new items.

Chapter 2: Stock Data Files

SFZ_DEL & SFZ_MDEL – Maps to StkDelists

Table includes delisting return and related data. The StkDelists data items are not always an exact match to the corresponding SFZ_Mdel data items due to StkDelists compounding of daily data vs SFZ_Mdel's use of legacy monthly returns, amounts etc. Some delisting information is now also available in StkDlySecurityData for ease of use. See the MetaSIZtoCIZ mapping file for more details.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
(m)dlstdt	Delist Date	DelistingDt	Delist Date
(m)dlstdc	Delist Code (Click here for Delist Code mapping)	DelActionType	Delisting Corporation Action Type
		DelStatusType	Delisting Completion Status Type
		DelReasonType	Delisting Reason Type
		DelPaymentType	Delisting Payment Summary Type
(m)nwperm	New PERMNO	DelPERMNO	PERMNO that follows after delisting
(m)nwcomp	New PERMCO	DelPERMCO	PERMCO that follows after delisting
(m)nextdt	Date of Next Available Information	DelNextDt	Date of Next Price after delisting
(m)dlprc	Delisting Price	DelNextPrc (see also DelNextPrcFlg)	Price after delisting
(m)dlpdt	Delisting Payment Date	DelAmtDt	Delisting Amount Date
(m)dlamt	Delisting Amount	DelDivAmt	Amount of ordinary and non-ordinary dividends
(m)dlret	Delisting Return	DelRet	Delisting Total Return
(m)dlretx	Delisting Return without Dividends	Item not present	Data items not present in new files

SFZ_DIS – Maps to StkDistributions

Table includes distribution details and amounts. DISTCD and ACPERM were part of the natural key/sort order of the SFZ_DIS, but DisSeqNbr (Distribution Sequence Number) was added to the StkDistributions table.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
distcd	Distribution Code (Click here for Distribution Code mapping)	DisType	Distribution Type
		DisFreqType	Distribution Frequency Type
		DisPaymentType	Distribution Payment Method Type
		DisDetailType	Distribution Detail Type
		DisTaxType	Distribution Tax Status Type
		DisOrigCurType	Distribution Original Currency Type
		DisAmountSourceType	Distribution Amount Source Type
divamt	Dividend Amount	DisDivAmt	Dividend Amount

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
facpr	Factor to Adjust Price	DisFacPr	Factor to Adjust Price
facshr	Factor to Adjust Shares	DisFacShr	Factor to Adjust Share
dclrdt	Declaration Date	DisDeclareDt	Declaration Date, if available
exdt	Ex-Distribution Date	DisExDt	ExDistribution Date
rcrddt	Record Date	DisRecordDt	Record Date, if available
paydt	Payment Date	DisPayDt	Payment Date, if available
acperm	Acquiring PERMNO	DisPERMNO	PERMNO of the Security Received
accomp	Acquiring PERMCO	DisPERMCO	PERMCO of the Issuer Providing Payment

SFZ_DP_DLY – Maps to StkDlyPrimarySecurityData and StkDlySecurityData

Table contains primary daily time series data — prices, returns, volumes, and capitalization; these item are now in both the StkDlyPrimarySecurityData and, if non-primary items are needed, the much larger StkDlySecurityData file.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
caldt	Date	DlyCalDt (see also YYYYMMDD)	Daily Calendar Date
prc	Price or Bid/Ask Average	DlyPrc (see also DlyPrcFlg)	Daily Price (Closing Trade or Bid/Ask Average)
ret	Total Return	DlyRet	Daily Total Return
retx	Return without Dividends	DlyRetx	Daily Price Return
tcap	Capitalization, End of Period	DlyCap (see also DlyCapFlg)	Daily Capitalization
vol	Volume	DlyVol	Daily Volume

SFZ_DS_DLY – Maps to StkDlySecurityData

Table contains secondary daily time series data. StkDlySecurityData also includes all the primary data and the numerous fields that do not have S*Z equivalents - see DlyPrevPrc, DlyPrevPrcFlg, DlyPrevDt, DlyPrevCap, DlyPrevCapFlg, DlyRetl, DlyRetMissFlg, DlyRetDurFlg, DlyOrdDivAmt, DlyNonDivAmt, DlyFacPrc, DlyDistRetFlg, DlyClose, DlyMMCnt, and DlyPrcVol.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
caldt	Date	DlyCalDt (see also YYYYMMDD)	Daily Calendar Date
bidlo	Bid or Low Price	DlyLow (see also DlyBid below)	Daily Low Trade
askhi	Ask or High Price	DlyHigh (see also DlyAsk below)	Daily High Trade
bid	Bid	DlyBid	Daily Closing Bid. Note that some values that were previously only in BIDLO have been moved to DlyBid
ask	Ask	DlyAsk	Daily Closing Ask. Note that some values that were previously only in ASKHI have been moved to DlyAsk
numtrd	NASDAQ Number of Trades	DlyNumTrd	Daily Number of Trades (NASDAQ Only)

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
openprc	Open Price	DlyOpen	Daily Open Trade

SFZ_HDR – Maps to StkSecurityInfoHdr and StkIssuerInfoHdr

This table includes descriptors and identifiers at the issuer and security levels. New files separate and organize issuer and security data in separate files. In addition, there are several new fields added. StkSecurityInfoHdr contains SecurityHdrFlg, SecurityActiveFlg, ExchangeTier, SecInfoStartDt, SecInfoEndDt, and ShareClass. StkIssuerInfoHdr contains IssuerInfoStartDt, IssuerInfoEndDt, IssuerBegdt, IssuerEndDt, IssuerHdrFlg, CNUM, SecurityRangeCnt, SecurityTotalCnt, and IssuerStatusType. Both files contain ICBIndustry and UESIndustry.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO (Security-Only)
cusip	CUSIP	HdrCUSIP (see also CNUM)	Most recent cusip on file or dummy CUSIP (Security-Only)
cusip9	CUSIP9	HdrCUSIP9	Most recent cusip on file or dummy CUSIP (Security-Only)
htick	Ticker Symbol	Ticker	TICKER (Security-Only)
permco	PERMCO	PERMCO	CRSP Permanent Company (Both tables)
compno	NASDAQ Company Number	NASDCompno	Latest NASDAQ Company (Both tables)
issuno	NASDAQ Issue Identifier	NASDIssuno	Latest NASDAQ Issue number (Security-Only)
hexcd	Exchange Code	Not present (see PrimaryExch & ConditionalType)	Data not present in new files (Security-Only)
hsiccd	SIC Code	SICCD	SIC CODE (Both tables)
begdt	Stock Data Begin Date	SecurityBegDt	Starting date for security - all daily data (Security-Only)
enddt	Stock Data End Date	SecurityEndDt	Ending date for security - all daily data (Security-Only)
hdlstcd	Delist Code (Click here for Delist Code mapping)	SecurityActiveFlg	Security Active Flag (Security-Only)
		DelActionType	Delisting Corporation Action Type (Security-Only)
		DelStatusType	Delisting Completion Status Type (Security-Only)
		DelReasonType	Delisting Reason Type (Security-Only)
		DelPaymentType	Delisting Payment Summary Type (Security-Only)
hcomnam	Company Name	SecurityNm IssuerNm	Security Name class A, COM, etc. (Security-Only) Issuer Name (Both tables)
htsymbol	Trading Symbol	TradingSymbol	TRADING SYMBOL (Security-Only)
hsnaics	NAICS Code	NAICS	NAICS CODE (Both tables)
hshrcd	Share Code	USIncFlg	US Incorporation Flag (Y/N/X) (Security-Only)

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
	(Click here for Share Code mapping)	IssuerType	Issuer Type (Corp, LTD, REIT, etc.) (Both tables)
		SecurityType	Security Type (Fund, Equity, Unit, etc.) (Security-Only)
		SecuritySubType	Security Sub-Type (Com, ETN, ETF, etc.) (Security-Only)
		ShareType	Share Type (Com, ADRs, SBLs, etc.) (Security-Only)
hprimexch	Primary Exchange	PrimaryExch	Primary Exchange (Security-Only)
htrdstat	Trading Status	TradingStatusFlg	Trading Status (active, halt, suspend) (Security-Only)
hsecstat	Security Status	ConditionalType	Conditional Type (Security-Only)

SFZ_MTH – Maps to StkMthSecurityData

Table contains raw monthly time series data aggregated from the daily series for prices, returns, capitalization, and volume. Differences as noted. See also SFZ_AGG_MTH file.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
mcaldt	Date	MthCalDt (see also YYYYMM)	Date
mprc	Price or Bid/Ask Average	MthPrc (see also MthPrcFlg)	Monthly Price or Bid/Ask Average
mret	Total Return	MthRet (compounded daily return)	Monthly Total Return using compounded daily returns and associated methodology
mretx	Return without Dividends	MthRetx (compounded daily return without dividends)	Monthly Total Return without dividends using compounded daily returns and associated methodology
mtcap	Capitalization, End of Period	MthCap	Monthly Market Capitalization
mvol	Volume	MthVol	Monthly Volume Traded
mbidlo	Bid or Low Price	Not Present	Derived from DlyLow in StkDlySecurityData
maskhi	Ask or High Price	Not Present	Derived from DlyHigh in StkDlySecurityData
mbid	Bid	Not Present	Derived from DlyBid in StkDlySecurityData
mask	Ask	Not Present	Derived from DlyAsk in StkDlySecurityData
mspread	Closing Bid/Ask Spread	Not Present	Calculate asDlyAsk - DlyBid in StkDlySecurityData
maltprc	Alternate Price	MthPrc (see also MthPrcFlg)	Monthly Price or Bid/Ask Average - variation
maltprcdt	Alternate Price Date	MthPrcDt (see also MthDtFlg)	Monthly Price Date

SFZ_NAM – Maps to StkSecurityInfoHist and StkIssuerInfoHist

Legacy table includes history of descriptors and identifiers at the issuer and security levels. The legacy share type codes map into numerous items in the StkSecurityInfoHist and StkSecurityInfoHist files. In addition, there are several new fields added, including header fields added for easier access. Both files contain ICBIIndustry and UESIndustry. StkSecurityInfoHist contains SecurityBegDt, SecurityEndDt, SecurityHdrFlg, HdrCUSIP, HdrCUSIP9, SecurityActiveFlg, ExchangeTier, SecurityNm,

SecInfoStartDt, SecInfoEndDt, and ShareClass. StkIssuerInfoHist, DelActionType, DelStatusType, DelReasonType, and DelPaymentType contain IssInfoStartDt, IssInfoEndDt, IssuerBegdt, IssuerEndDt, IssuerHdrFlg, CNUM, SecurityRangeCnt, SecurityTotalCnt, and IssuerStatusType.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO (Security-Only)
namedt	Name History Begin Date	SecInfoStartDt	Security Information Start Date (Security-Only)
nameenddt	Name History End Date	SecInfoEndDt	Security Information End Date (Security-Only)
ncusip	CUSIP	CUSIP	CUSIP (Security-Only)
ncusip9	CUSIP9	CUSIP9	CUSIP9 (Security-Only)
ticker	Ticker	Ticker	Ticker (Security-Only)
comnam	Company Name	IssuerNm (see also SecurityNm)	Company Name (Both tables)
shrcls	Share Class	ShareClass	Share Class (Security-Only)
shrcd	Share Code (Click here for Share Code mapping)	ShareType	Share Type (Com, ADRs, SBLs, etc.) (Security-Only)
		SecurityType	Security Type (Fund, Equity, Unit, etc.) (Security-Only)
		SecuritySubType	Security Sub-Type (Com, ETN, ETF, etc.) (Security-Only)
		USIncFlg	US Incorporation Flag
		IssuerType	Issuer Type (Corp, LTD, REIT, etc.) (Both tables)
exchcd	Exchange Code	Not Present (see PrimaryExch & ConditionalType)	Data not present in new files
siccd	SIC Code	SICCD	SIC Code (Both tables)
tsymbol	Trading Symbol	TradingSymbol	Trading Symbol (Security-Only)
snaics	NAICS Code	NAICS	NAICS Code (Both tables)
primexch	Primary Exchange	PrimaryExch	Primary Exchange (Security-Only)
trdstat	Trading Status	TradingStatusFlg	Trading Status (active, halt, suspend) (Security-Only)
secstat	Security Status	ConditionalType	Conditional Type (Security-Only)

SFZ_NDI – Maps to StkSecurityInfoHist and StkDlySecurityData

Table includes NASDAQ trading information. Items are separated into logical locations, mapping to two tables. NDI Items moved to StkSecurityInfoHdr and StkSecurityInfoHist

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
trtsdt	NASDAQ Traits Start Date	SecInfoStartDt	Security Information Start Date
trtsenddt	NASDAQ Traits End Date	SecInfoEndDt	Security Information End Date

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
nsdinx	NASDAQ Index Code	Not Present (see SICCD, NAICS, ICBIndustry, and UESIndustry)	No direct mapping. Item aligns closest to the following in StkSecurityInfoHist: SIC Code, NAICS Code, ICB Industry and UES Industry
nmsind	NASDAQ Market Indicator	ExchangeTier	Exchange Tier - StkSecurityInfoHist table
trtscd	NASDAQ Status Code	Not present	Data not present in new files

Items Moved to StkDlySecurityData Due to Frequency of Change

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
Trtsdt to Trtsenddt	NASDAQ Traits Start and End Dates	DlyCalDt	Daily Calendar Date
mmcnt	NASDAQ Market Maker Count	DlyMMCnt	Daily Market Maker Count (NASDAQ Only)

SFZ_SHR – Maps to StkShares

Table includes shares outstanding observations and coding scheme for identifying the source of change. Note also the inclusion of the new StkFloatShares file related to Shares Outstanding, but it is not a direct map.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
shrsdt	Shares Out Observation Date	ShrStartDt	Share Information Start Date
shrsenddt	Shares Out Observation End Date	ShrEndDt	Share Information End Date
shrout	Shares Outstanding	ShrOut	Total Shares Outstanding
shrflg	Shares Out Observation Flag	ShrSource	Share Change Source Type

SFZ_AGG_MTH – Maps to StkMthSecurityData

Two new fields have been added to provide summary information about the completeness of the data row - MthCompFlg and MthCompSubFlg.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
KYPERMNO	PERMNO	PERMNO	PERMNO
YYYYMM	Integer Year and Month	YYYYMM	Integer Year and Month
mcaldt	Date	MthCalDt	Date
mthprc	Monthly Price or Bid/Ask Average	MthPrc	Monthly Price or Bid/Ask Average
mthprcflg	Monthly Price Flag	MthPrcFlg	Monthly Price Flag
mthprcdt	Monthly Price Date	MthPrcDt	Monthly Price Date
mthdtflg	Monthly Date Flag	MthDtFlg	Monthly Date Flag
mthdelflg	Monthly Delisting Flag	MthDelFlg	Monthly Delisting Flag
mthcap	Monthly Market Capitalization	MthCap	Monthly Market Capitalization
mthprevprc	Monthly Previous Price	MthPrevPrc	Monthly Previous Price
mthprevprcflg	Monthly Previous Price Flag	MthPrevPrcFlg	Monthly Previous Price Flag

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
mthprevdt	Monthly Previous Date	MthPrevDt	Monthly Previous Date
mthprevdtflg	Monthly Previous Date Flag	MthPrevDtFlg	Monthly Previous Date Flag
mthprevcap	Monthly Previous Capitalization	MthPrevCap	Monthly Previous Capitalization
mthret	Monthly Total Return	MthRet	Monthly Total Return
mthretx	Monthly Return Without Dividends	MthRetx	Monthly Return Without Dividends
mthretflg	Monthly Return Without Dividends	MthRetFlg	Monthly Return Flag
mthdisct	Monthly Distribution Count	MthDisCnt	Monthly Distribution Count
mthvol	Monthly Volume Traded	MthVol	Monthly Volume Traded
mthvolflg	Monthly Volume Flag	MthVolFlg	Monthly Volume Flag
mthprcvol	Monthly Price Volume	MthPrcVol	Monthly Price Volume
mthfacshrflg	Monthly Share Factor Flag	MthFacShrFlg	Monthly Factor to Adjust Shares Flag
mthprcvolmisscnt	Monthly Count of Missing Prices or Volumes	MthPrcVolMissCnt	Monthly Count of Missing Prices or Volumes
ncusip	CUSIP	CUSIP	CUSIP on MthPrcDt
ticker	Ticker	Ticker	Ticker on MthPrcDt
comnam	Company Name	IssuerNm	Issuer Name on MthPrcDt
shrcd	Share Code (Click here for Share Code mapping)	ShareType	Share Type (Com, ADRs, SBLs, etc.) on MthPrcDt
		SecurityType	Security Type (Fund, Equity, Unit, etc.) on MthPrcDt
		SecuritySubType	Security Sub-Type (Com, ETN, ETF, etc.) on MthPrcDt
		USIncFlg	US Incorporation Flag (Y/N/X) on MthPrcDt
		IssuerType	Issuer Type (Corp, LTD, REIT, etc.) on MthPrcDt
nmsind	NASDAQ Market Indicator	ExchangeTier	Exchange Tier on MthPrcDt
primexch	Primary Exchange	PrimaryExch	Primary Exchange on MthPrcDt
trdstat	Trading Status	TradingStatusFlg	Trading Status (active, halt, suspend) on MthPrcDt
secstat	Security Status	ConditionalType	Security Status/Conditional Type on MthPrcDt

SFZ_AGG_QTR – Maps to StkQtrSecurityData

Two new fields have been added to provide summary information about the completeness of the data row - QtrCompFlg and QtrCompSubFlg.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
KYPERMNO	PERMNO	PERMNO	PERMNO
YYYYQ	Integer Year and Quarter	YYYYQ	Integer Year and Quarter
qcaldt	Date	QtrCalDt	Date

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
qtrprc	Quarterly Price or Bid/Ask Average	QtrPrc	Quarterly Price or Bid/Ask Average
qtrprcflg	Quarterly Price Flag	QtrPrcFlg	Quarterly Price Flag
qtrprcdt	Quarterly Price Date	QtrPrcDt	Quarterly Price Date
qtrdtflg	Quarterly Date Flag	QtrDtFlg	Quarterly Date Flag
qtrdelflg	Quarterly Delisting Flag	QtrDelFlg	Quarterly Delisting Flag
qtrcap	Quarterly Market Capitalization	QtrCap	Quarterly Market Capitalization
qtrprevprc	Quarterly Previous Price	QtrPrevPrc	Quarterly Previous Price
qtrprevprcflg	Quarterly Previous Price Flag	QtrPrevPrcFlg	Quarterly Previous Price Flag
qtrprevdt	Quarterly Previous Date	QtrPrevDt	Quarterly Previous Date
qtrprevdtflg	Quarterly Previous Date Flag	QtrPrevDtFlg	Quarterly Previous Date Flag
qtrprevcap	Quarterly Previous Capitalization	QtrPrevCap	Quarterly Previous Capitalization
qtrret	Quarterly Total Return	QtrRet	Quarterly Total Return
qtrretx	Quarterly Return Without Dividends	QtrRetx	Quarterly Return Without Dividends
qtrretflg	Quarterly Return Flag	QtrRetFlg	Quarterly Return Flag
qtrdiscnt	Quarterly Distribution Count	QtrDisCnt	Quarterly Distribution Count
qtrvol	Quarterly Volume Traded	QtrVol	Quarterly Volume Traded
qtrvolflg	Quarterly Volume Flag	QtrVolFlg	Quarterly Volume Flag
qtrprcvol	Quarterly Price Volume	QtrPrcVol	Quarterly Price Volume
qtrfacshrflg	Quarterly Share Factor Flag	QtrFacShrFlg	Quarterly Factor to Adjust Shares Flag
qtrprcvolmisscnt	Quarterly Count of Missing Prices or Volumes	QtrPrcVolMissCnt	Quarterly Count of Missing Prices or Volumes
ncusip	CUSIP	CUSIP	CUSIP on QtrPrcDt
ticker	Ticker	Ticker	Ticker on QtrPrcDt
comnam	Company Name	IssuerNm	Issuer Name on QtrPrcDt
shrcd	Share Code (Click here for Share Code mapping)	ShareType	Share Type (Com, ADRs, SBIs, etc.) on QtrPrcDt
		SecurityType	Security Type (Fund, Equity, Unit, etc.) on QtrPrcDt
		SecuritySubType	Security Sub-Type (Com, ETN, ETF, etc.) on QtrPrcDt
		USIncFlg	US Incorporation Flag (Y/N/X) on QtrPrcDt
		IssuerType	Issuer Type (Corp, LTD, REIT, etc.) on QtrPrcDt
nmsind	NASDAQ Market Indicator	ExchangeTier	Exchange Tier on QtrPrcDt
primexch	Primary Exchange	PrimaryExch	Primary Exchange on QtrPrcDt
trdstat	Trading Status	TradingStatusFlg	Trading Status (active, halt, suspend) on QtrPrcDt
secstat	Security Status	ConditionalType	Security Status/Conditional Type on QtrPrcDt

SFZ_AGG_ANN – Maps to StkAnnSecurityData

Two new fields have been added to provide summary information about the completeness of the data row - AnnCompFlg and AnnCompSubFlg.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
KYPERMNO	PERMNO	PERMNO	PERMNO
YYYY	Integer Year	YYYY	Integer Year
acaldt	Date	AnnCalDt	Date
annprc	Annual Price or Bid/Ask Average	AnnPrc	Annual Price or Bid/Ask Average
annprcflg	Annual Price Flag	AnnPrcFlg	Annual Price Flag
annprcdt	Annual Price Date	AnnPrcDt	Annual Price Date
anndtflg	Annual Date Flag	AnnDtFlg	Annual Date Flag
andelflg	Annual Delisting Flag	AnnDelFlg	Annual Delisting Flag
anncap	Annual Market Capitalization	AnnCap	Annual Market Capitalization
annprevprc	Annual Previous Price	AnnPrevPrc	Annual Previous Price
annprevprcflg	Annual Previous Price Flag	AnnPrevPrcFlg	Annual Previous Price Flag
annprevdt	Annual Previous Date	AnnPrevDt	Annual Previous Date
annprevdtflg	Annual Previous Date Flag	AnnPrevDtFlg	Annual Previous Date Flag
annprevcap	Annual Previous Capitalization	AnnPrevCap	Annual Previous Capitalization
annret	Annual Total Return	AnnRet	Annual Total Return
annretx	Annual Return Without Dividends	AnnRetx	Annual Return Without Dividends
annretflg	Annual Return Flag	AnnRetFlg	Annual Return Flag
andiscnt	Annual Distribution Count	AnnDisCnt	Annual Distribution Count
annvol	Annual Volume Traded	AnnVol	Annual Volume Traded
annvolflg	Annual Volume Flag	AnnVolFlg	Annual Volume Flag
annprcvol	Annual Price Volume	AnnPrcVol	Annual Price Volume
annfacshrflg	Annual Share Factor Flag	AnnFacShrFlg	Annual Factor to Adjust Shares Flag
annprcvolmisscnt	Annual Count of Missing Prices or Volumes	AnnPrcVolMissCnt	Annual Count of Missing Prices or Volumes
ncusip	CUSIP	CUSIP	CUSIP on AnnPrcDt
ticker	Ticker	Ticker	Ticker on AnnPrcDt
comnam	Company Name	IssuerNm	Issuer Name on AnnPrcDt
shrcd	Share Code (Click here for Share Code mapping)	ShareType	Share Type (Com, ADRs, SBIs, etc.) on AnnPrcDt
		SecurityType	Security Type (Fund, Equity, Unit, etc.) on AnnPrcDt
		SecuritySubType	Security Sub-Type (Com, ETN, ETF, etc.) on AnnPrcDt
		USIncFlg	US Incorporation Flag (Y/N/X) on AnnPrcDt
		IssuerType	Issuer Type (Corp, LTD, REIT, etc.) on AnnPrcDt

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
nmsind	NASDAQ Market Indicator	ExchangeTier	Exchange Tier on AnnPrcDt
primexch	Primary Exchange	PrimaryExch	Primary Exchange on AnnPrcDt
trdstat	Trading Status	TradingStatusFlg	Trading Status (active, halt, suspend) on AnnPrcDt
secstat	Security Status	ConditionalType	Security Status/Conditional Type on AnnPrcDt

Chapter 3: Index Data & Stock/Index Data Files

Full index files are available for 1925 and 1962 Stock & Index products. 1925 and 1962 Stock-only products include indexes limited to CRSP value- and equal-weighted capitalization indexes and the published S&P 500 and NASDAQ Composite price-only return indexes. In the current version of the files, the values are being calculated on our legacy system, and passed through to the new files, and therefore may not match precisely with values recalculated from the new files.

SFZ_DIND – Map to IndDlySeriesData

Tables include time series data for daily index series. Two new items have been added, DlyEligCnt and DlyWgtAmt. For the Stock & Indexes products, new rows containing the values of the CRSP Investable Indexes have also been add.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kyindno	INDNO	INDNO	INDNO
caldt	Date	DlyCalDt (see also YYYYMMDD)	Daily Calendar Date
tret	Total Return on Index	DlyTotRet	Daily Total Return on Index
tind	Total Return Index Level	DlyTotInd	Daily Index Level from Index Total Return
aret	Return without Dividends on Index	DlyPrcRet	Daily Price Return on Index (from RetX)
aind	Return without Dividends Index Level	DlyPrcInd	Daily Price Level from Index Price Return
iret	Income Return on Index	DlyIncRet	Daily Income Return on Index
iind	Income Return Index Level	DlyIncInd	Daily Index Level from Index Income Return
usdcnt	Used Count	DlyUsdCnt (see also DlyWgtAmt)	Used (Security) Count on CalDt
usdval	Used Value	DlyUsdVal (see also DlyWgtAmt)	Used (Capitalization) Value on CalDt
totcnt	Total Count	DlyTotCnt (see also DlyEligCnt)	Total (Security) Count on CalDt
totval	Total Value	DlyTotVal	Total (Capitalization) Value on CalDt

SFZ_MIND – Maps to IndMthSeriesData

Table includes time-series data for the monthly index series. In addition, two new items have been added, MthEligCnt and MthWgtAmt.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kyindno	INDNO	INDNO	INDNO
mcaldt	Date	MthCalDt (see also YYYYMM)	Integer Year and Month
mtret	Total Return on Index	MthTotRet	Monthly Total Return on Index
mtind	Total Return Index Level	MthTotInd	Monthly Index Level from Index Total Return
maret	Return without Dividends on Index	MthPrcRet	Monthly Price Return on Index (from Retx)

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
maid	Return without Dividends Index Level	MthPrclnd	Monthly Price Level from Index Price Return
miret	Income Return on Index	MthIncRet	Monthly Income Return on Index
miind	Income Return Index Level	MthInclnd	Monthly Index Level from Index Income Return
musdcnt	Used Count	MthUsdCnt (see also MthWgtAmt)	Used (Security) Count on MCalDt
musdval	Used Value	MthUsdVal (see also MthWgtAmt)	Used (Capitalization) Value on MCalDt
mtotcnt	Total Count	MthTotCnt (see also MthEligCnt)	Total (Security) Count on MCalDt
mtotval	Total Value	MthTotVal	Total (Capitalization) Value on MCalDt

SFZ_INDHDR – Maps to IndSeriesInfoHdr and IndFamilyInfoHdr

Tables include index and family names and parameters. Legacy files include rule and methodology details that are not implemented in the new files. For example, INDNOs and INDFAMs that have been added from CRSP's Investable Index Data. These will not appear in the legacy files.

Items moved to IndSeriesInfoHdr

In addition, four new fields have been added that previously were only in the PDF documentation: IndFamilyType, FreqAvail, WeightType, and CntValType.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kyindno	INDNO	INDNO	INDNO
indname	Index Name	IndNm	Index Name
indbegdt	Beginning Date of Index	IndBegDt	Index Begin Date
indenddt	End Date of Index	IndEndDt	Index End Date
indfam	Index Family	INDFAM	Unique Index Family Key
portnum	Portfolio Number	PortNum	Portfolio Number
baselvl	Index Base Level	BaseLvl	Index Base Level (e.g. 100, 1)
basedt	Index Base Date	BaseDt	Index Base Date

Items Moved to IndFamilyInfoHdr

Additional items have been moved from the PDF documentation to the IndFamilyInfoHdr - IndexFamNm, IndFamilyBegDt, IndFamilyEndDt, FreqAvail, WeightType, CntValType, IndFamilySize, IndFamilyFirstINDNO, IndFamilyLastINDNO, and UnderlyingDataCd.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
indfam	Index Family	INDFAM	Unique Index Family Key
portnum	Portfolio Number	PortNum	Portfolio Number
baselvl	Index Base Level	BaseLvl	Index Base Level (e.g. 100, 1)
basedt	Index Base Date	BaseDt	Index Base Date

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
calcrule	Index Rules	BreakPointStatType	BreakPoint Statistic Type
listrule	Index Listing Exception Rules	RuleGroup	Group of Valid Types for this Family

Note: The AVAILABILITY, METHOD, REBALRULE, PUNIVERSE, and UNIVERSE fields have been restructured into AssignStatType, IndFamType, WeightType, BreakpointFreqType, PortOrder, BreakpointStatType, BreakpointINDFAM, UniverseType, and ExchangeGroup.

SFZ_MBR – Maps to StkIndMembership

Membership data is available to subscribers of the 1925 and 1962 Stock & Index products, and INDFAM has been added to this table for improved access. Also, the membership data now has Sew rows from the CRSP Investable Indexes. The natural key to this file includes INDNO, which is a better field to use than INDFAM for most purposes. However, for comparison to legacy's KEYSSET field, INDFAM should be used.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
keyset	Keyset	INDFAM	INDFAM
mbrdt	Member Begin Date	MbrStartDt	Membership Start Date
mbrenddt	Member End Date	MbrEndDt	Membership End Date
mbrflag	Member Flag	MbrFlg	Membership Flag

SFZ_PORTD & SFZ_PORTM – Map to IndSecStatistics and IndIssStatistics (Issuer Cap-Based Only)

Portfolio membership information is available to subscribers of the 1925 and 1962 stock and index products. The ANNUAL field was overloaded and has been split into two fields, and the Issuer Cap-Based statistics would have duplicate values for multiple PERMNOs for the same PERMCO, and these have been collapsed into a single issuer row.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMNO	PERMNO
keyset	Index Family	INDFAM	INDFAM
annual	Year	YYYY SecAssignYYYY	Calculation Year Security Assignment Year
(m)pportnum	Portfolio Decile Number	SecAssignPortNum	Security Assignment Portfolio Number
(m)pindno	Index INDNO for Daily (Monthly) Family	SecAssignINDNO	Security Assignment INDNO
(m)pstat	Portfolio Statistic for Daily (Monthly) Family	SecStat	Security Statistic
(m) ppflg	Security Statistic Flag	SecStatFlg	Security Statistic Missing Flag

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kypermno	PERMNO	PERMCO	PERMCO
keyset	Index Family	INDFAM	INDFAM

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
annual	Year	YYYYQ IssAssignYYYYQ	Calculation Quarter Issuer Assignment Quarter
mpportnum	Portfolio Decile Number	IssAssignPortNum	Issuer Assignment Portfolio Number
mpindno	Index INDNO for Monthly Family	IssAssignINDNO	Issuer Assignment INDNO
mpstat	Portfolio Statistic for Monthly Family	IssStat	Issuer Statistic
mppflg	Security Statistic Flag	IssStatFlg	Issuer Statistic Missing Flag

SFZ_RB – Maps to IndSecRebalSummary and IndIssRebalSummary

Tables include breakpoints and statistics for index deciles and portfolios. Breakpoint information is available to subscribers of the 1925 and 1962 Stock & Index and the 1925 Index-only products. In addition, INDNOs that have been added from CRSP's Investable Index Data and these will not appear in the legacy files.

Items mapping to the IndSecRebalanceSummary,

For Annually Rebalanced - Security-Based Capitalization, Standard Deviation, and Beta Indexes. Fields YYYY, SecAssignYYYY, SecIssuerAllCnt, SecSecurityDropCnt, SecSecurityAddCnt, SecMinStatIssuerNm, and SecMaxStatIssuerNm.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kyindno	INDNO	INDNO	INDNO
rbbegdt	Index Rebalancing Begin Date	SecAssignStartDt	Security AssignmentStart Date
rbenddt	Index Rebalancing End Date	SecAssignEndtDt	Security Assignment End Date
rusdnt	Index Rebalancing Count	Not Present (see SecIssuerAllCnt & SecSecurityAllCnt)	Data not present in new files
minid	PERMNO Associated with Minimum Statistic	SecMinStatPERMNO	PERMNO associated with the Minimum statistic
maxid	PERMNO Associated with Maximun Statistic	SecMaxStatPERMNO	PERMNO associated with the Maximum statistic
minstat	Minimum Statistic	SecMinStat SecLowBreakpoint	Minimum Security statistic Low Breakpoint Security statistic
maxstat	Maximum Statistic	SecMaxStat SecHighBreakpoint	Maximum Security statistic High Breakpoint Security statistic

Items mapping to IndIssRebalSummary

For the Quarterly Rebalanced Issuer Cap-Based Indexes. Added fields are YYYYQ, IssAssignYYYYQ, IssSecurityAllCnt, IssSecurityDropCnt, IssSecurityAddCnt, IssMinStatIssuerNm, IssMaxStatIssuerNm, IssLowBreakpoint and IssHighBreakpoint.

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
kyindno	INDNO	INDNO	INDNO
rbbegdt	Index Rebalancing Begin Date	IssAssignStartDt	Issuer AssignmentStart Date
rbenddt	Index Rebalancing End Date	IssAssignEndtDt	Issuer Assignment End Date

Legacy Item ID (FIZ/SIZ)	Legacy Name (FIZ/SIZ)	New ITEM Name (CIZ)	New ITEM Description (CIZ)
rusdnt	Index Rebalancing Count	Not Present (see IssIssuerAllCnt & IssSecurityAllCnt)	Data not present in new files
minid	PERMNO Associated with Minimum Statistic	IssMinStatPERMCO	PERMCO associated with the Minimum statistic
maxid	PERMNO Associated with Maximum Statistic	IssMaxStatPERMCO	PERMCO associated with the Maximum statistic
minstat	Minimum Statistic	IssMinStat	Minimum Issuer statistic
maxstat	Maximum Statistic	IssMaxStat	Maximum Issuer statistic

Appendix A: MetaSIZtoCIZ – SIZ to CIZ Column Mapping

File includes information about the SIZ to CIZ Column Mapping and is useful to translate from SIZ columns to CIZ columns and conventions.

Item Name	Item Description	Item Definition
SIZFileName	SIZ File Name	Name of the SIZ File
SIZColPosition	SIZ Column Position	Column Position of the item within the SIZ file
SIZColMapSeq	SIZ Column Mapping Sequence	Sequence number to distinguish when there is a one to many mapping between an SIZ Item and a CIZ Item
SIZItemName	SIZ Item Name	Name of the SIZ Item
SIZItemDesc	SIZ Item Description	Short Description of the SIZ Item
CIZFileName	CIZ File Name	Name of the CIZ File, if a mapping is available
CIZItemName	CIZ Item Name	Name of the CIZ Item, if a mapping is available
CIZItemDesc	CIZ Item Description	Short Description of the CIZ Item, if a mapping is available
SIZMappingType	SIZ to CIZ Mapping Type	Mapping Type provides information on how the SIZ column could be mapped to the CIZ column(s), if applicable
SIZMappingSubType	SIZ to CIZ Mapping Sub Type	Mapping Sub Type provides additional information on how the SIZ column could be mapped to the CIZ column(s), if applicable
CIZColumnKey	CIZ Column Key	CIZ Column Key is a unique key for the Metadata Column Information File
CIZFileKey	CIZ File Key	CIZ File Key is a unique key for the Metadata File Information File
CIZItemKey	CIZ Item Key	CIZ Item Key is a unique key for the Metadata Item Information File
SIZColumnMappingKey	SIZ to CIZ Mapping Key	SIZ to CIZ Mapping Key is a unique surrogate integer key to the MetaSIZtoCIZ file

Appendix B: Share Code Mapping

Obs	HSHRCD	SecurityType	SecurityType_ Description	SecuritySubType	SecuritySubType_ Description	ShareType	ShareType_ Description	IssuerType	IssuerType_ Description	USIncFlg	USIncFlg_ Description
1	10	EQTY	Equity	COM	Common	NS	No special share type specified	ACOR	Assumed Corporation	Y	Yes
2	11	EQTY	Equity	COM	Common	NS	No special share type specified	CORP	Corporation	Y	Yes
3	12	EQTY	Equity	COM	Common	NS	No special share type specified	CORP	Corporation	N	No
4	14	FUND	Fund	CEF	Closed End Fund	NS	No special share type specified	ACOR	Assumed Corporation	Y	Yes
5	15	FUND	Fund	CEF	Closed End Fund	NS	No special share type specified	ACOR	Assumed Corporation	N	No
6	18	EQTY	Equity	COM	Common	NS	No special share type specified	REIT	REIT	Y	Yes
7	20	EQTY	Equity	COM	Common	CE	Certificate	ACOR	Assumed Corporation	Y	Yes
8	21	EQTY	Equity	COM	Common	CE	Certificate	CORP	Corporation	Y	Yes
9	23	DERV	Derivative	ATR	Americus Trust	NS	No special share type specified	ACOR	Assumed Corporation	Y	Yes
10	24	FUND	Fund	CEF	Closed End Fund	CE	Certificate	ACOR	Assumed Corporation	Y	Yes
11	30	EQTY	Equity	COM	Common	AD	American Depositary Receipt	ACOR	Assumed Corporation	N	No
12	31	EQTY	Equity	COM	Common	AD	American Depositary Receipt	CORP	Corporation	N	No
13	40	EQTY	Equity	COM	Common	SB	Shares of Beneficial Interest	ACOR	Assumed Corporation	Y	Yes
14	41	EQTY	Equity	COM	Common	SB	Shares of Beneficial Interest	CORP	Corporation	Y	Yes
15	42	EQTY	Equity	COM	Common	SB	Shares of Beneficial Interest	CORP	Corporation	N	No

Obs	HSHRCD	SecurityType	SecurityType_ Description	SecuritySubType	SecuritySubType_ Description	ShareType	ShareType_ Description	IssuerType	IssuerType_ Description	USIncFlg	USIncFlg_ Description
16	44	FUND	Fund	CEF	Closed End Fund	SB	Shares of Beneficial Interest	ACOR	Assumed Corporation	Y	Yes
17	48	EQTY	Equity	COM	Common	SB	Shares of Beneficial Interest	REIT	REIT	Y	Yes
18	70	EQTY	Equity	COM	Common	UG	Units General	ACOR	Assumed Corporation	Y	Yes
19	71	EQTY	Equity	COM	Common	UG	Units General	CORP	Corporation	Y	Yes
20	72	EQTY	Equity	COM	Common	UG	Units General	CORP	Corporation	N	No
21	73	FUND	Fund	ETF	Exchange Traded Fund	NS	No special share type specified	ACOR	Assumed Corporation	Y	Yes
22	74	FUND	Fund	ETV	Exchange Traded Vehicle	UG	Units General	ACOR	Assumed Corporation	Y	Yes
23	75	FUND	Fund	ETV	Exchange Traded Vehicle	UG	Units General	ACOR	Assumed Corporation	N	No

Appendix C: Delist Code Mapping

Obs	DLSTCD	DelReasonType	DelReasonType_ Description	DelActionType	DelActionType_ Description	DelPaymentType	DelPaymentType_ Description	DelStatusType	DelStatusType_ Description
1	100	NACT	Not Applicable - Active	N/A	Not Applicable	UNAV	Unavailable	UNAV	Unavailable
2	160	UNAV	Unavailable	LOS	Lost Source	UNAV	Unavailable	UNAV	Unavailable
3	200	UNAV	Unavailable	MER	Merger	UNAV	Unavailable	FPAY	Final Payment
4	205	UNAV	Unavailable	MER	Merger	MUT	Mutual Funds	FPAY	Final Payment
5	231	UNAV	Unavailable	MER	Merger	STK	Stock	FPAY	Final Payment
6	232	UNAV	Unavailable	MER	Merger	USTK	Untracked Stock	FPAY	Final Payment
7	233	UNAV	Unavailable	MER	Merger	CASH	Cash	FPAY	Final Payment
8	234	UNAV	Unavailable	MER	Merger	OP	Other Property	FPAY	Final Payment
9	235	UNAV	Unavailable	MER	Merger	NCOM	Non-Common	FPAY	Final Payment
10	241	UNAV	Unavailable	MER	Merger	CST	Cash and Stock	FPAY	Final Payment
11	242	UNAV	Unavailable	MER	Merger	CNC	Common and Non-Common	FPAY	Final Payment
12	243	UNAV	Unavailable	MER	Merger	SOP	Stock and Other Property	FPAY	Final Payment
13	244	UNAV	Unavailable	MER	Merger	SNC	Stock and Non-Common	FPAY	Final Payment
14	251	UNAV	Unavailable	MER	Merger	CUS	Cash and Untracked Stock	FPAY	Final Payment
15	252	UNAV	Unavailable	MER	Merger	USNC	Untracked Stock and Non-Common	FPAY	Final Payment
16	253	UNAV	Unavailable	MER	Merger	USOP	Untracked Stock and Other Property	FPAY	Final Payment
17	261	UNAV	Unavailable	MER	Merger	CSHN	Cash and Non-Common	FPAY	Final Payment
18	262	UNAV	Unavailable	MER	Merger	COP	Cash and Other Property	FPAY	Final Payment
19	271	UNAV	Unavailable	MER	Merger	NCOP	Non-Common and Other Property	FPAY	Final Payment
20	280	UNAV	Unavailable	MER	Merger	MAF	Merger Attempt Failed	N/A	Not Applicable
21	290	UNAV	Unavailable	MER	Merger	MMI	Missing Information	NVP	No Value, Pending
22	300	UNAV	Unavailable	GEX	Exchange	UNAV	Unavailable	FPAY	Final Payment
23	301	UNAV	Unavailable	GEX	Exchange	UMAP	Unmapped	FPAY	Final Payment
24	331	UNAV	Unavailable	GEX	Exchange	STK	Stock	FPAY	Final Payment

Obs	DLSTCD	DelReasonType	DelReasonType_ Description	DelActionType	DelActionType_ Description	DelPaymentType	DelPaymentType_ Description	DelStatusType	DelStatusType_ Description
25	332	UNAV	Unavailable	GEX	Exchange	USTK	Untracked Stock	FPAY	Final Payment
26	333	UNAV	Unavailable	GEX	Exchange	CASH	Cash	FPAY	Final Payment
27	334	UNAV	Unavailable	GEX	Exchange	OP	Other Property	FPAY	Final Payment
28	341	UNAV	Unavailable	GEX	Exchange	CST	Cash and Stock	FPAY	Final Payment
29	342	UNAV	Unavailable	GEX	Exchange	CNC	Common and Non-Common	FPAY	Final Payment
30	343	UNAV	Unavailable	GEX	Exchange	SOP	Stock and Other Property	FPAY	Final Payment
31	350	UNAV	Unavailable	GEX	Exchange	UNAV	Unavailable	UNAV	Unavailable
32	361	UNAV	Unavailable	GEX	Exchange	CSHN	Cash and Non-Common	FPAY	Final Payment
33	400	UNAV	Unavailable	GLI	Liquidation	UNAV	Unavailable	UNAV	Unavailable
34	450	UNAV	Unavailable	GLI	Liquidation	UNAV	Unavailable	FPAY	Final Payment
35	460	UNAV	Unavailable	GLI	Liquidation	DW	Declared Worthless	NFC	No Final, Closed
36	470	UNAV	Unavailable	GLI	Liquidation	UNAV	Unavailable	NFP	No Final, Pending
37	480	UNAV	Unavailable	GLI	Liquidation	UNAV	Unavailable	NDP	No Distributions, Pending
38	490	UNAV	Unavailable	GLI	Liquidation	UNAV	Unavailable	NDC	No Distributions, Closed
39	500	UNAV	Unavailable	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
40	502	MVNM	Moved to NYSE MKT	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
41	505	MVMF	Moved to Mutual Fund	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
42	510	MVB	Moved to Boston	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
43	513	MVCHI	Moved to Chicago	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
44	514	MVMO	Moved to Montreal	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
45	516	MVPAC	Moved to Pacific	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
46	517	MVPH	Moved to Philadelphia	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
47	519	MVTO	Moved to Toronto	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
48	520	MVOT	Move to OTC	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
49	550	MTMK	Market Makers	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
50	551	SHLD	Shareholders	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed

Obs	DLSTCD	DelReasonType	DelReasonType_ Description	DelActionType	DelActionType_ Description	DelPaymentType	DelPaymentType_ Description	DelStatusType	DelStatusType_ Description
51	552	LP	Low Price	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
52	560	INSC	Insufficient Capital	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
53	561	INSF	Insufficient Float	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
54	570	CORQ	Company Request	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
55	573	DERE	Deregistration	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
56	574	BKPY	Bankruptcy	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
57	575	OFFRE	Offer Rescinded	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
58	580	DELQ	Delinquent	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
59	581	FARG	Failure to Register	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
60	582	EQRQ	Equity Requirements	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
61	583	DEEX	Denied Exception	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
62	584	FING	Financial Guidelines	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
63	585	PUBI	Public Interest	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
64	587	VIO	Violation	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
65	588	FDCV	Fund Conversion	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
66	589	UNL	Unlisted	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed
67	591	SERQ	SEC Required	GDR	Dropped	PRCF	Price Final	VCL	Valued, Closed

About CRSP Research Data Products

Center for Research in Security Prices (CRSP), originally established at the University of Chicago in 1960, is widely recognized as a leading provider of research quality historical market and returns data. Built on rigorous academic standards, its research data products are trusted by academic, commercial, and government institutions worldwide that rely on accurate, transparent data for meticulous financial analysis, economic research, and policy development where precision and historical continuity are essential.

In February 2026, Morningstar completed the acquisition of CRSP, integrating CRSP's research data products—renowned for their academic rigor, historical depth, and accuracy—into Morningstar's global data and research platform. This combination enhances Morningstar's equity research capabilities while continuing CRSP's legacy of providing high quality data to support institutional research, benchmarking, and investment decision making.

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