

# CRSP/COMPUSTAT RELEASE NOTES

MARCH 2017 MONTHLY UPDATE

## ABOUT THE MARCH 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is March 11, 2017. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20170310– the CCM format database using Compustat’s Xpressfeed delivery.

## S&P RATINGS NO LONGER AVAILABLE

Items removed from the CCM database were part of the Company Ratings table:

- SPLTCRM – S&P Domestic Long Term Issuer Credit Rating
- SPSDRM – S&P Subordinated Debt Rating
- SPSTICRM – S&P Domestic Short Term Issuer Credit Rating

The fields remain in the table, but are no longer populated. Two fields, SPSCRM – S&P Quality Rank, and XPFBETA – Beta, are still available.

## DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database.

ATTRIBUTE	CCM FORMAT DATABASE
<i>Source</i>	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyymm
Size	10.48 GB
Delivery	<a href="#">MOVEit Cloud</a>
CRSPAccess version	3.22 and higher – ts_print ccm_print
CRSPSift Version (Windows only)	Yes – all currently supported versions.
SASEXCCM Engine	Version 9.3 (Early Adopters)
C	Yes – CA3.22 and higher
Number of Data Items	Over 4000 quarterly & annual data items

## PROGRAMMERS

C-programming is supported with all CRSPAccess versions. C sample programs are included for use with the Xpressfeed data.

A SAS Engine that supports the CCM data was released to early adopters in SAS Version 9.3. Since their first maintenance release of SAS version 9.40, the SASEXCCM engine is in full production. The most current ETS release in the field, ETS 13.1 is needed to use the engine. Note that the original SASECRSP engine is still in the field but does not have support for the CCM database.

## PARAMETERS

CMZ MONTHLY	
Total Compustat Records	46979
Total GVKEY Companies	44781
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	57196
Total CRSP Securities Linked	28072
Total GVKEYs in Link	44739
Total Link Records	99887
Total Link Records with a Link to CRSP	32582
Database Size	10.48 GB

## CALENDARS

The CCM database utilizes the CRSP stock calendars to align properly with CRSP data. Data in the CRSP daily Stock (and Indexes) file use daily and annual calendars. Data in the monthly files use monthly, quarterly and annual calendars.

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20170310	1-24086
Monthly trading calendar	19251231-20201231	1-1153
Annual trading calendar	19251231-20171229	1-94
Quarterly trading calendar	19251231-20171229	1-373
Semi-Annual trading calendar	19251231-20171229	1-187
Weekly trading calendar	19260102-20170310	1-4758

## NEW DATA ITEMS

Listed in the table below are new data items and new keysets for existing data items that have been added this month.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
FATE_DC	Property, Plant, and Equipment / Machinery and Equipment at Cost Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

## MARCH 2017 LINK EDITS

### GVKEY 25095 (STEMCELLS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	20110705	0	0	00X	NR	C
20110706	20161128	77437	11432	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19920324	0	0	00X	NR	C
19920325	20161128	77437	11432	01	LC	P

### GVKEY 107757 (ALDERON IRON ORE CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	20120308	0	0	01	NR	P
20120309	99999999	13281	54005	01	LC	P
19980430	20111030	0	0	01C	NR	C
20111031	20120308	0	0	01C	NR	N
20120309	99999999	13281	54005	01C	LX	

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	20120308	0	0	01	NR	P
20120309	20151023	13281	54005	01	LC	P
20151024	99999999	0	0	01	NR	P
19980430	20111030	0	0	01C	NR	C
20111031	20120308	0	0	01C	NR	N
20120309	20151023	13281	54005	01C	LX	N
20151024	99999999	0	0	01C	NR	N

**GVKEY 113530 (LIME ENERGY CO)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980501	19980830	0	0	00X	NR	C
19980831	20001211	0	0	01	NR	P
20001212	20060611	88850	41078	01	LC	P
20060612	20080224	0	0	01	NR	P
20080225	99999999	88850	41078	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980501	19980830	0	0	00X	NR	C
19980831	20001211	0	0	01	NR	P
20001212	20060611	88850	41078	01	LC	P
20060612	20080224	0	0	01	NR	P
20080225	20160830	88850	41078	01	LC	P
20160831	99999999	0	0	01	NR	P

**GVKEY 183735 (EXCEED CO LTD)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20091020	0	0	00X	NR	C
20091021	99999999	92507	52850	01	LC	P
20091021	20111104	0	0	02	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20091020	0	0	00X	NR	C
20091021	20150429	92507	52850	01	LC	P
20150430	99999999	0	0	01	NR	P
20091021	20111104	0	0	02	NR	J

## 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_CCM=<full path name>/<compustat directory>` (example: `CRSP_CCM=~ /crspdata/cmz201309` )
- 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 (example: `CRSP_CCM=~ /crspdata/cmz201309` )
    - 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` . After making any changes, be sure to log off and back into Windows for the settings to be saved.

