

CRSP/COMPUSTAT RELEASE NOTES

APRIL 2017 MONTHLY UPDATE

ABOUT THE APRIL 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is April 8, 2017. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20170407– 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	10.51 GB
Delivery	MOVEit Cloud
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	47016
Total GVKEY Companies	44818
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	57265
Total CRSP Securities Linked	28108
Total GVKEYs in Link	44776
Total Link Records	99999
Total Link Records with a Link to CRSP	32626
Database Size	10.51 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	19251231-20170407	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	19260102-20170407	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
UREVGT0_DC	Gas Transported For Others - Revenue - Total Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
RVNO_DC	Reserves - Nondistributable - Other Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

APRIL 2017 LINK EDITS

GVKEY 19349 (SIEMENS AG)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930129	20010228	0	0	90	NU	P
20010301	20010311	0	0	90	NU	C
20010312	20010531	0	0	90	NU	N
20010312	99999999	88935	41380	91	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930129	20010228	0	0	90	NR	P
20010301	20010311	0	0	90	NR	C
20010312	20010531	0	0	90	NR	N
20010312	20140515	88935	41380	91	LC	P
20140516	99999999	0	0	91	NR	P

GVKEY 164109 (LINN ENERGY INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20060112	0	0	00X	NR	C
20060113	20170228	91081	50200	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20060112	0	0	00X	NR	C
20060113	20160523	91081	50200	01	LC	P
20160524	20170228	0	0	01	NR	P
20170331	99999999	0	0	03	NR	P

GVKEY 184339 (DS HEALTHCARE GROUP INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20100527	0	0	00X	NR	C
20100528	20121212	0	0	01	NR	C
20121213	99999999	13702	54277	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20100527	0	0	00X	NR	C
20100528	20121212	0	0	01	NR	C
20121213	20160404	13702	54277	01	LC	C
20160405	99999999	0	0	01	NR	C

GVKEY 24552 (DASEKE INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170228	99999999	0	0	02	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170228	99999999	15654	55359	01	LC	P

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_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.