

CRSP/COMPUSTAT RELEASE NOTES

AUGUST 2017 MONTHLY UPDATE

ABOUT THE AUGUST 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20170812. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20170811– the CCM format database using Compustat’s Xpressfeed delivery.

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database.

ATTRIBUTE	CCM FORMAT DATABASE
Source	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	10.64 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.

FORTRAN-95 continues to be supported in CRSPAccess. Information about usage are available in the CRSPAccess Utilities and Program Libraries Release Notes and the Programming Guide, which can be accessed online at: <http://www.crsp.ChicagoBooth.edu/documentation>.

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	47418
Total GVKEY Companies	45220
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	57885
Total CRSP Securities Linked	28252
Total GVKEYs in Link	45178
Total Link Records	100787
Total Link Records with a Link to CRSP	32803
Database Size	10.64GB

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	19251231-20170811	1-24193
Monthly trading calendar	19251231-20211231	1-1153
Annual trading calendar	19251231-20181229	1-94
Quarterly trading calendar	19251231-20181229	1-373
Semi-Annual trading calendar	19251231-20181229	1-187
Weekly trading calendar	19260102-20170811	1-4780

AUGUST 2017 LINK EDITS

GVKEY 30098 GARDNER DENVER HOLDINGS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19940424	0	0	00X	NR	C
19940425	20130731	80446	13008	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19940424	0	0	00X	NR	C
19940425	20130731	80446	13008	01	LC	P
20170512	20170531	16692	55928	02	LC	C
20170601	99999999	16692	55928	02	LC	P

GVKEY 186198 PROSHARES VIX ST-TERM FUTRS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110104	20160812	12531	53104	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110104	99999999	12531	53104	01	LS	P

GVKEY 2811 CASTLE (A M) & CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	0	0	00X	NU	C
19620131	19620701	0	0	01	NU	P
19620702	99999999	30402	20404	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	0	0	00X	NU	C
19620131	19620701	0	0	01	NU	P
19620702	20161206	30402	20404	01	LC	P
20161207	99999999	0	0	01	NR	P

GVKEY 174300 MILLENNIUM INVT & ACQ CO INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20060730	0	0	00X	NR	C
20060731	20060831	0	0	01	NU	P
20060901	20060920	0	0	01	NU	C
20060921	20100806	0	0	01	NU	N
20060921	99999999	91454	50958	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20060730	0	0	00X	NR	C
20060731	20060831	0	0	01	NU	P
20060901	20060920	0	0	01	NU	C
20060921	20100806	0	0	01	NU	N
20060921	20121003	91454	50958	02	LC	P
20121004	99999999	0	0	02	NR	P

GVKEY 178082 PARAGON SHIPPING INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20070809	0	0	00X	NR	C
20070810	99999999	92224	52673	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20070809	0	0	00X	NR	C
20070810	20160603	92224	52673	01	LC	P
20160604	99999999	0	0	01	NR	P

GVKEY 186748 INTERCLOUD SYSTEMS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100129	20131030	0	0	00X	NR	C
20131031	99999999	14254	54612	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100129	20131030	0	0	00X	NR	C
20131031	20160830	14254	54612	01	LC	P
20160831	99999999	0	0	01	NR	P

GVKEY 4246 ELAN PHARMACEUTICAL RES CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820119	19840131	31801	5272	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820119	19840202	31801	56024	01	LC	P

GVKEY 146714 SAXON CAPITAL INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20020115	0	0	00X	NU	C
20020116	20040920	89288	42650	01	LC	P
20040921	20061201	90365	42650	01	LC	P
20061202	20070131	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20020115	0	0	00X	NU	C
20020116	20040920	89288	56001	01	LC	P
20040921	20061201	90365	42650	01	LC	P
20061202	20070131	0	0	99X	NU	C

GVKEY 6512 KYOCERA CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120928	99999999	0	0	02	NR	N
19760210	20121130	61778	2591	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120928	20141231	0	0	02	NR	N
19760210	99999999	61778	2591	90	LC	P

GVKEY 9818 SONY CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19611101	19620130	0	0	00X	NU	C
19620131	19700916	0	0	90	NU	P
19700917	99999999	51131	21633	90	LU	P
19980331	20140630	51131	21633	90C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19611101	19620130	0	0	00X	NU	C
19620131	19700916	0	0	90	NU	P
19700917	99999999	51131	21633	90	LC	P
19980331	99999999	51131	21633	90C	LX	N

GVKEY 10357 TECH OPS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19591001	19660130	0	0	00X	NR	C
19660131	19871230	37217	21714	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19591001	19660130	0	0	00X	NR	C
19660131	19880131	37217	21714	01	LC	P
19880201	19880229	0	0	01	NR	P

GVKEY 14169 LANDAUER INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19861001	19871230	0	0	00X	NR	C
19871231	99999999	37217	21714	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19861001	19880131	0	0	00X	NR	C
19880201	99999999	37217	21714	01	LC	P

GVKEY 11796 LCI INDUSTRIES**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840901	19850522	0	0	00X	NR	C
19850523	20170113	87426	7557	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840901	19850522	0	0	00X	NR	C
19850523	99999999	87426	7557	02	LC	P

GVKEY 12096 DGSE COMPANIES INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860204	0	0	00X	NU	C
19860205	20120608	10028	7978	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860204	0	0	00X	NR	C
19860205	99999999	10028	7978	01	LC	C

GVKEY 21593 CIVISTA BANCSHARES INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19961129	20010401	0	0	01	NR	P
20010402	20150508	88965	41460	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19961129	20010401	0	0	01	NR	P
20010402	99999999	88965	41460	01	LC	P

GVKEY 22834 ABERDEEN SINGAPORE FUND INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19891101	19900724	0	0	00X	NR	C
19900725	20131031	76246	26095	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19891101	19900724	0	0	00X	NR	C
19900725	99999999	76246	26095	01	LC	P

GVKEY 30401 NETSHOES CAYMAN LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20170411	0	0	00X	NR	C
20170412	20170428	16669	55913	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20170411	0	0	00X	NR	C
20170412	99999999	16669	55913	01	LC	P

GVKEY 63005 AVADEL PHARMACEUTICALS -ADR**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19960606	0	0	00X	NR	C
19960607	20170113	83656	14701	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19960606	0	0	00X	NR	C
19960607	99999999	83656	14701	90	LC	P

GVKEY 64515 CTI BIOPHARMA CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19970320	0	0	00X	NR	C
19970321	20170113	84604	15401	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19970320	0	0	00X	NR	C
19970321	99999999	84604	15401	01	LC	P

GVKEY 110685 L3 TECHNOLOGIES INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980518	0	0	00X	NR	C
19980519	20170113	86021	34746	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980518	0	0	00X	NR	C
19980519	99999999	86021	34746	01	LC	P

GVKEY 149721 TRAVELZOO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20020829	0	0	00X	NR	C
20020830	20031229	0	0	01	NR	P
20031230	20131031	89941	44695	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20020829	0	0	00X	NR	C
20020830	20031229	0	0	01	NR	P
20031230	99999999	89941	44695	01	LC	P

GVKEY 175342 CHINA INFORMATION TECHNOLOGY

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20061030	0	0	00X	NR	C
20061031	20080522	0	0	01	NR	P
20080523	20121109	92682	53023	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20061030	0	0	00X	NR	C
20061031	20080522	0	0	01	NR	P
20080523	99999999	92682	53023	01	LC	P

GVKEY 177053 VOYA ASIA PAC HI DIV EQ INCM

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070301	20070327	0	0	00X	NR	C
20070328	20140430	91872	51971	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070301	20070327	0	0	00X	NR	C
20070328	99999999	91872	51971	01	LC	P

GVKEY 180423 LENDINGTREE INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20080820	0	0	00X	NR	C
20080821	20150109	92775	53077	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20080820	0	0	00X	NR	C
20080821	99999999	92775	53077	01	LC	P

GVKEY 182309 ARCA BIOPHARMA INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20090127	0	0	00X	NR	C
20090128	20150911	85293	15638	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20090127	0	0	00X	NR	C
20090128	99999999	85293	15638	01	LC	P

GVKEY 184680 KINGTONE WIRELESSINFO -ADR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20041201	20100513	0	0	00X	NR	C
20100514	20121109	93396	53422	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20041201	20100513	0	0	00X	NR	C
20100514	99999999	93396	53422	90	LC	P

STEPS TO INSTALL:

- From the directory containing your downloaded zip file, right click (in Windows) or run File Roller (in Red Hat and Solaris)
- 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 and Solaris)
- 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 AND SUN SOLARIS

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.