

CRSP/COMPUSTAT RELEASE NOTES

OCTOBER 2017 MONTHLY UPDATE

ABOUT THE OCTOBER 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20171014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20171013– 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	10.67 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	47574
Total GVKEY Companies	45376
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	58160
Total CRSP Securities Linked	28321
Total GVKEYs in Link	45334
Total Link Records	101103
Total Link Records with a Link to CRSP	32887
Database Size	10.69GB

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	19251231-20171013	1-24237
Monthly trading calendar	19251231-20211231	1-1153
Annual trading calendar	19251231-20181231	1-94
Quarterly trading calendar	19251231-20181231	1-373
Semi-Annual trading calendar	19251231-20181231	1-187
Weekly trading calendar	19260102-20171013	1-4789

OCTOBER 2017 LINK EDITS

GVKEY 12616 WACOAL HOLDINGS CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760901	19770110	0	0	00X	NU	C
19980731	99999999	0	0	01	NU	N
19770111	99999999	81331	4846	90	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760901	19770110	0	0	00X	NU	C
19980731	20140630	0	0	01	NR	N
19770111	20130412	81331	4846	90	LC	C
20130413	99999999	0	0	90	NR	C

GVKEY 22637 YULONG ECO-MATERIALS LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120701	20150625	0	0	00X	NR	C
20150626	99999999	15441	55322	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120701	20150625	0	0	00X	NR	C
20150626	20170710	15441	55322	01	LC	P
20170711	99999999	0	0	01	NR	P

GVKEY 26948 CAMBRIA SOVRN HI YLD BD ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160223	99999999	15922	54386	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160223	20161228	15922	54386	01	LS	P
20161229	99999999	0	0	01	NR	P

GVKEY 170307 PHOTOMEDEX INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20111229	0	0	00X	NR	C
20111230	99999999	88258	5761	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20111229	0	0	00X	NR	C
20111230	20170706	88258	5761	01	LC	P
20170707	99999999	0	0	01	NR	P

GVKEY 175509 TOWERSTREAM CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20070130	0	0	00X	NR	C
20070131	20070530	0	0	01	NR	P
20070531	99999999	92054	52305	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20070130	0	0	00X	NR	C
20070131	20070530	0	0	01	NR	P
20070531	20161130	92054	52305	01	LC	P
20161201	99999999	0	0	01	NR	P

GVKEY 177949 COPSINC INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070831	20151112	0	0	01	NR	P
20151113	99999999	15834	55478	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070831	20151112	0	0	01	NR	P
20151113	20170405	15834	55478	01	LC	P
20170406	99999999	0	0	01	NR	P

GVKEY 178089 POINT.360

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20070814	0	0	00X	NR	C
20070815	99999999	92223	52672	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20070814	0	0	00X	NR	C
20070815	20141202	92223	52672	01	LC	P
20141203	99999999	0	0	01	NR	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.