

CRSP/COMPUSTAT RELEASE NOTES

OCTOBER 2019 MONTHLY UPDATE

ABOUT THE OCTOBER 2019 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20191014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20191011– 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	11.34 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 4,000 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	49,842
Total GVKEY Companies	47,644
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	61,433
Total CRSP Securities Linked	29,831
Total GVKEYs in Link	47,594
Total Link Records	105,070
Total Link Records with a Link to CRSP	34,618
Database Size	11.34 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	19251231-20191011	1-24738
Monthly trading calendar	19251231-20231231	1-1177
Annual trading calendar	19251231-20201231	1-96
Quarterly trading calendar	19251231-20201231	1-381
Semi-Annual trading calendar	19251231-20201231	1-191
Weekly trading calendar	19260102-20191011	1-4893

OCTOBER 2019 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
DILADJ_DC	Dilution Adjustment Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation

OCTOBER 2019 LINK EDITS

GVKEY 8539 EXELON CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	21776	21396	00X	LC	C
19620131	99999999	21776	21396	01	LC	P
19980430	20060131	0	0	02	NR	J
19980430	20060131	0	0	03	NR	J
19980430	20060131	0	0	04	NR	J
19980430	20060131	0	0	05	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	0	0	00X	NR	C
19620131	19620227	0	0	01	NR	P
19620228	99999999	21776	21396	01	LC	P
19980430	20060131	0	0	02	NR	J
19980430	20060131	0	0	03	NR	J
19980430	20060131	0	0	04	NR	J
19980430	20060131	0	0	05	NR	J

GVKEY 18660 EP ENERGY CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20140116	0	0	00X	NR	C
20140117	99999999	14392	54697	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20140116	0	0	00X	NR	C
20140117	20190430	14392	54697	01	LC	P
20190501	99999999	0	0	01	NR	P

GVKEY 23069 PROSHARES ULTRSH GOLD MINERS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20150212	0	0	00X	NR	C
20150213	20190806	15207	50846	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20150212	0	0	00X	NR	C
20150213	20190731	15207	50846	01	LS	P
20190801	99999999	0	0	01	NR	P

GVKEY 35161 ADYNXX INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190506	99999999	14420	54712	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190506	20190531	14420	54712	01	LC	P
20190601	99999999	0	0	01	NR	P

GVKEY 188856 FRANCHISE GROUP INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060501	20120628	0	0	00X	NR	C
20120629	20120701	0	0	01	NR	P
20120702	99999999	13537	54155	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060501	20120628	0	0	00X	NR	C
20120629	20120701	0	0	01	NR	P
20120702	20190714	13537	54155	01	LC	P
20190715	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)
 - 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.