

CRSP/COMPUSTAT RELEASE NOTES

NOVEMBER 2019 MONTHLY UPDATE

ABOUT THE NOVEMBER 2019 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20191111. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20191108– 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
<i>Source</i>	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyyymm
Size	11.36 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	49,901
Total GVKEY Companies	47,703
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	61,533
Total CRSP Securities Linked	29,883
Total GVKEYs in Link	47,653
Total Link Records	105,171
Total Link Records with a Link to CRSP	34,677
Database Size	11.36 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	19251231-20191108	1-24758
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	19260102-20191108	1-4897

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
CSHOPQ_FN	Total Shares Repurchased - Quarter Footnote	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

NOVEMBER 2019 LINK EDITS

GVKEY 11161 VICON INDUSTRIES INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19731001	19760624	0	0	00X	NU	C
19760625	99999999	61700	4797	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19731001	19760624	0	0	00X	NR	C
19760625	20180711	61700	4797	01	LC	P
20180712	99999999	0	0	01	NR	P

GVKEY 28119 BROOKFIELD PROPERTY REIT

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930407	0	0	00X	NR	C
19930408	20090415	79129	29807	01	LC	P
20090416	20100304	0	0	01	NR	P
20100305	20180827	79129	29807	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930407	0	0	00X	NR	C
19930408	20090415	79129	29807	01	LC	P
20090416	20100304	0	0	01	NR	P
20100305	99999999	79129	29807	01	LC	P
20180831	99999999	0	0	05	NU	J

GVKEY 29921 REVOLUTION LIGHTING TECHNLS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19940321	0	0	00X	NR	C
19940322	99999999	80368	12935	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19940321	0	0	00X	NR	C
19940322	20191011	80368	12935	01	LC	P
20191012	99999999	0	0	01	NR	P

GVKEY 20441 GWG HOLDINGS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140924	0	0	00X	NR	C
20140925	20181230	14930	55026	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140924	0	0	00X	NR	C
20140925	99999999	14930	55026	01	LC	P

GVKEY 10845 UNILEVER PLC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19620101	19620130	28302	21802	00X	LU	C
19620131	99999999	28302	21802	90	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19620101	19620130	28302	21802	00X	LC	C
19620131	19931231	28302	21802	90	LC	P
19940101	99999999	0	0	99X	NR	C

GVKEY 13498 CARNIVAL CORPORATION & PLC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851001	19870723	0	0	00X	NR	C
19870724	99999999	75154	20394	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851001	19870723	0	0	00X	NR	C
19870724	99999999	75154	20394	01	LC	P
20031128	99999999	0	0	04	NR	N
20030421	99999999	89728	56248	90	LC	J

GVKEY 140821 CARNIVAL CORP/PLC (GBR)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20001022	0	0	00X	NR	C
20001023	20030417	88671	40151	90	LC	P
20030421	99999999	89728	56248	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20001022	0	0	00X	NR	C
20001023	20021231	88671	40151	90	LC	P

GVKEY 10846 THE UNILEVER GROUP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	0	0	00X	NR	C
19620131	99999999	28310	21803	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19611228	0	0	00X	NR	C
19611229	19620130	28310	21803	00X	LC	C
19620131	99999999	28310	21803	90	LC	P
19940101	99999999	28302	21802	91	LC	J

GVKEY 32270 UNITED STATES 3X SRT OIL ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20170731	0	0	00X	NR	C
20170801	20190930	16848	56022	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20170731	0	0	00X	NR	C
20170801	99999999	16848	56022	01	LS	P

GVKEY 253355 AVITA MEDICAL LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030930	20120229	0	0	01	NR	C
20120301	20120329	0	0	01	NR	C
20120330	99999999	0	0	01	NR	N
20120330	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030930	20120229	0	0	01	NR	C
20120301	20120329	0	0	01	NR	C
20120330	99999999	0	0	01	NR	N
20120330	20190930	0	0	90	NR	P
20191001	99999999	19022	56920	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)
 - 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.