CRSP/COMPUSTAT RELEASE NOTES

APRIL 2018 MONTHLY UPDATE

ABOUT THE APRIL 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20180414. This shipment includes the following version of the CRSP/Compustat Merged Database:

▪ CMZ20180413– 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	CMZyyyymm
Size	10.86 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	48,124
Total GVKEY Companies	45,926
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	58,979
Total CRSP Securities Linked	28,609
Total GVKEYs in Link	45,883
Total Link Records	102,171
Total Link Records with a Link to CRSP	33,235
Database Size	10.86GB

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	19251231-20180413	1-24361
Monthly trading calendar	19251231-20221231	1-1165
Annual trading calendar	19251231-20191231	1-95
Quarterly trading calendar	19251231-20191231	1-377
Semi-Annual trading calendar	19251231-20191231	1-189
Weekly trading calendar	19260102-20180413	1-4815

APRIL 2018 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
ACCTCHG	Adoption of Accounting Changes	22	FS3	Financial Services Format, Consolidated Information, Standardized Presentation, Rank 3
AMDC_DC	Amortization of Deferred Charges Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
CPDOI_DC	Claims Paid - Other Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
HFBDQ_FN	Bad debt as % of Rev Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
HFBDY_FN	Bad debt as % of Rev Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
HFBD_FN	Bad debt as % of Rev Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
HFSUPQ_FN	Supplies as % of Rev Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
PNLI_DC	Premiums Written - Non-Life Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
PPENTQ_FN1	Property Plant and Equipment - Total (Net) Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
PPENTQ_FN1	Property Plant and Equipment - Total (Net) Footnote	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
PPENT_FN	Property, Plant and Equipment - Total (Net) Footnote	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
PPSC_FN	Pension Plans / Service Cost Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
RECTRQ_FN1	Receivables - Trade Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
RECTR_FN	Receivables - Trade Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
XSTF_FN	Staff Expense (Income Account) Footnote	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

GVKEY 20693 NORTHSTAR ASSET MGMT GRP INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20140630	0	0	00X	NR	C
20140701	20170131	14686	54879	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20140630	0	0	00X	NR	C
20140701	20170110	14686	54879	01	LC	P

GVKEY 183144 ENERJEX RESOURCES INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20061229	20140616	0	0	01	NR	P
20140617	99999999	14720	54913	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20061229	20140616	0	0	01	NR	P
20140617	20180326	14720	54913	01	LC	P

GVKEY 30428 ALTA MESA RESOURCES INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160101	20170330	0	0	00X	NR	C
20170331	20170331	0	0	01	NR	P
20170401	20170427	0	0	01	NR	C
20170428	20180228	0	0	01	NR	N
20170428	20180211	16677	55895	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160101	20170330	0	0	00X	NR	C
20170331	20170331	0	0	01	NR	P
20170401	20170427	0	0	01	NR	C
20170428	20180228	0	0	01	NR	N
20170428	99999999	16677	55895	03	LC	P

GVKEY 33096 ALTA MESA RESOURCES INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180212	99999999	16677	55895	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180212	99999999	0	0	01	NR	P

GVKEY 264713 INFOSONICS CORP
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20040616	0	0	00X	NR	C
20040617	99999999	90207	45281	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20040616	0	0	00X	NR	C
20040617	20180308	90207	45281	01	LC	P

GVKEY 32912 DUNXIN FINANCIAL HOLDINGS
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171229	20171231	0	0	90	NR	C
20180101	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171229	20171231	12367	53551	90	LC	C
20180101	99999999	12367	53551	90	LC	P

GVKEY 25923 STANLEY FURNITURE CO INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860929	0	0	00X	NU	C
19860930	19921109	0	0	01	NU	C
19921110	99999999	78068	8586	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860929	0	0	00X	NR	C
19860930	19921109	0	0	01	NR	C
19921110	20180314	78068	8586	01	LC	C
20180315	99999999	0	0	01	NR	C

GVKEY 183603 COLONY NORTHSTAR INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20090923	0	0	00X	NR	C
20090924	20170110	93018	53208	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20090923	0	0	00X	NR	C
20090924	20170110	93018	53208	01	LC	P
20170111	99999999	14686	54879	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 enviroment 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.