

CRSP/COMPUSTAT RELEASE NOTES

AUGUST 2018 MONTHLY UPDATE

ABOUT THE AUGUST 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20180815. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20180810– 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	10.95 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.

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	48,515
Total GVKEY Companies	46,317
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	59,533
Total CRSP Securities Linked	29,140
Total GVKEYs in Link	46,274
Total Link Records	102,838
Total Link Records with a Link to CRSP	33,834
Database Size	10.95GB

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	19251231-20180810	1-24444
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	19260102-20180810	1-4832

AUGUST 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
HFOY_FN	Other % of Revenue Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
HFMGDY_FN	Managed care % of Revenue Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
HFMCDY_FN	Medicaid % of Revenue Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
HFMGDQ_FN	Managed care % of Revenue Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation

AUGUST 2018 LINK EDITS

GVKEY 11670 SPECTRUM BRND HLDG INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19591001	19660130	0	0	00X	NR	C
19660131	99999999	38295	21948	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19591001	19620701	0	0	00X	NR	C
19620702	19660130	38295	21948	00X	LC	C
19660131	99999999	38295	21948	01	LC	P

GVKEY 014757 HIGH INCOME SECURITIES FUND

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860901	19870708	0	0	00X	NU	C
19870709	99999999	75183	21463	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860901	19870708	0	0	00X	NR	C
19870709	99999999	75183	21463	01	LC	P

GVKEY 033477 IPL PLASTICS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180629	99999999	0	0	01C	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180629	99999999	0	0	01C	NR	P

GVKEY 123415 CORUS ENTERTAINMENT INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970901	19990830	0	0	00X	NR	C
20000510	20100804	88211	37491	01	LC	P
20100805	99999999	0	0	01	NR	P
19990831	20000509	0	0	01C	NR	C
20000510	20100804	88211	37491	01C	LX	N
20100805	99999999	0	0	01C	NR	N
20180430	99999999	0	0	2	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970901	19990830	0	0	00X	NR	C
20000510	20100804	88211	37491	01	LC	P
20100805	99999999	0	0	01	NR	P
19990831	20000509	0	0	01C	NR	C
20000510	20100804	88211	37491	01C	LX	N
20100805	99999999	0	0	01C	NR	N
20180430	99999999	0	0	02	NR	J

GVKEY 015462 INVESCO MUNI INCOME OPP II

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890301	19890621	0	0	00X	NR	C
19890622	19981218	76152	26052	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20120831	86468	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890301	19890621	0	0	00X	NR	C
19890622	19981218	76152	26052	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86468	34961	01	LC	P
20100529	20100531	0	0	01	NR	P
20100601	20120824	17204	56197	01	LC	P

GVKEY 027852 INVESCO CALIF MUNI INCM TR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930218	0	0	00X	NR	C
19930219	19981218	78939	29755	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20120831	86473	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930218	0	0	00X	NR	C
19930219	19981218	78939	29755	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86473	34961	01	LC	P
20100529	20100531	0	0	01	NR	P
20100601	20120824	17206	56199	01	LC	P

GVKEY 32570 REPUBLICAN POLICIES FUND ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171031	20180430	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171031	20180430	17386	56315	01	LS	P

GVKEY 032568 DEMOCRATIC POLICIES FUND ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171031	20180430	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171031	20180424	17387	56315	01	LS	P

GVKEY 031584 AMPLIFY YLDSHR OL MLP IN ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170630	20180430	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170601	20180419	17396	55546	01	LS	P

GVKEY 170791 BATS GLOBAL MARKETS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20160428	0	0	00X	NR	C
20160429	20170228	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20160414	0	0	00X	NR	C
20160415	20170228	17402	56317	01	LC	P

GVKEY 026631 ELKHORN FTSE RAFI US EQ INCM

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151231	20170331	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151210	20170313	17416	55267	01	LS	P

GVKEY 029637 ELKHORN S&P MIDC CNSMR DSTY

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17418	55267	01	LS	P

GVKEY 029651 ELKHORN S&P MIDCP CNSR STPL

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17421	55267	01	LS	P

GVKEY 029652 ELKHORN S&P MIDCAP EGY PRFTL

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17423	55267	01	LS	P

GVKEY 028023 ELKHORN FUNDMNTL CMDTY STRGY

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160930	20180430	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160921	20180413	17424	55267	01	LS	P

GVKEY 029653 ELKHORN S&P MIDCAP UTILTS PF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17425	55267	01	LS	P

GVKEY 029648 ELKHORN S&P MIDCAP MATRL PF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17426	55267	01	LS	P

GVKEY 029646 ELKHORN S&P MDCP INF TECH PF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17429	55267	01	LS	P

GVKEY 029641 ELKHORN S&P MIDCAP INDSTL PF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17430	55267	01	LS	P

GVKEY 029664 ELKHORN S&P MICP HTH CR PTF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17431	55267	01	LS	P

GVKEY 029660 ELKHORN S&P MIDCAP FNL PRTFL

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170929	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161230	20170914	17432	55267	01	LS	P

GVKEY 171135 ISHARES BAA-BA RATED CRP ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120512	20160831	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120426	20160823	17471	37493	01	LS	P

GVKEY 171136 ISHARES B - CA RATED CRP ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120512	20170630	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120426	20170630	17472	37493	01	LS	C

GVKEY 21958 ISHARES MSCI EMRG MK HORIZON

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20141031	20160831	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20141016	20160823	17474	31600	01	LS	C

GVKEY 26641 PACER AUTOPILOT HEDGD EUR IN

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151231	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151215	20161222	17564	56319	01	LS	P

GVKEY 21319 PROSHARES CDS LNG NA HY CRDT

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140829	20160531	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140807	20160518	17597	50846	01	LS	P

GVKEY 28122 VANECK VECTORS AMT-FR 6-8 YR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160930	20170930	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160920	20170929	17618	50699	01	LS	P

GVKEY 28121 VANECK VECTORS AMT-F 12-17YR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160930	20170930	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160920	20170929	17619	50699	01	LS	P

GVKEY 26437 WISDOMTREE GLB EXUS HG RL ES

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151030	20180329	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151029	20180316	17640	50852	01	LS	P

GVKEY 26436 WISDOMTREE STRG DLLR EMG MKT

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151030	20180329	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151029	20180316	17643	50852	01	LS	P

GVKEY 170577 ISHARES MSCI AUS SM-CP ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120131	20150831	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120126	20150821	17661	37493	01	LS	P

GVKEY 170578 ISHARES MSCI CANADA SMCP ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120131	20150831	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120126	20150821	17664	37493	01	LS	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 acsbin`
 - 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.