

CRSP/COMPUSTAT RELEASE NOTES

DECEMBER 2018 MONTHLY UPDATE

ABOUT THE DECEMBER 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20181210. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20181207– 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	11.05 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	48,918
Total GVKEY Companies	46,720
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	60,094
Total CRSP Securities Linked	29,344
Total GVKEYs in Link	46,677
Total Link Records	103,418
Total Link Records with a Link to CRSP	34,063
Database Size	11.05GB

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	19251231-20181207	1-24527
Monthly trading calendar	19251231-20221231	1-1177
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	19260102-20181207	1-4849

DECEMBER 2018 LINK EDITS

GVKEY 63332 DYNARESOURCE INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960731	99999999	0	0	01	NP	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960731	99999999	0	0	01	NR	C

GVKEY 146432 SCOR HOLDING SWITZERLAND AG

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20011210	0	0	00X	NP	C
20011211	20080104	89249	42514	90	LC	P
20080105	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20011210	0	0	00X	NR	C
20011211	20080104	89249	42514	90	LC	P
20080105	99999999	0	0	90	NR	P

GVKEY 149092 IMPAC MEDICAL SYSTEMS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19991001	20021119	0	0	00X	NP	C
20021120	20050404	89569	43685	01	LC	P
20050405	20050429	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19991001	20021119	0	0	00X	NR	C
20021120	20050404	89569	43685	01	LC	P
20050405	20050429	0	0	01	NR	P

GVKEY 179781 IPATH GEMS INDEX ETN

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080430	99999999	0	0	01	NP	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080430	99999999	0	0	01	NR	C

GVKEY 184259 S&W SEED CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070701	20100527	0	0	00X	NP	C
20100528	20100531	0	0	01	NR	P
20100601	20100613	0	0	01	NR	C
20100614	20100630	0	0	01	NR	N
20100614	99999999	93434	53427	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070701	20100527	0	0	00X	NR	C
20100528	20100531	0	0	01	NR	P
20100601	20100613	0	0	01	NR	C
20100614	20100630	0	0	01	NR	N
20100614	99999999	93434	53427	02	LC	P

GVKEY 23184 ISHARES TR EDGE US FIXD INCM

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150227	20180204	17470	54364	01	LS	P
20180205	99999999	17674	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150227	20180204	17470	54364	01	LS	P
20180205	99999999	17674	37493	01	LS	P

GVKEY 32429 ISHRS IBD DC 2027 TM CP ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170701	20170913	0	0	00X	NR	C
20170914	99999999	16954	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170701	20170913	0	0	00X	NR	C
20170914	99999999	16954	37493	01	LS	P

GVKEY 32653 ISHRS US DIV AND BUYBACK ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171109	99999999	17518	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171109	99999999	17518	37493	01	LS	P

GVKEY 33252 ISHRS IBND DC 2024 TR MN BND

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180322	99999999	17513	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180322	99999999	17513	37493	01	LS	P

GVKEY 33306 ISHRS U.S. INFRSTRCTR ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180405	99999999	17514	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180405	99999999	17514	37493	01	LS	P

GVKEY 33325 ISHARES MSCI USA SMLL CP ESG

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180412	99999999	17512	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180412	99999999	17512	37493	01	LS	P

GVKEY 33739 ISHARE RBTC ARTFCL INTLG-ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180628	99999999	17931	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180628	99999999	17931	37493	01	LS	P

GVKEY 34172 ISHARES IBDS DEC 28 TRM ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180920	99999999	18080	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180920	99999999	18080	37493	01	LS	P

GVKEY 34315 ISHARES ESG US AGG BD ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20181023	99999999	18174	56075	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20181023	99999999	18174	37493	01	LS	P

GVKEY 15111 RPT REALTY**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19881227	0	0	00X	NU	C
19881228	99999999	75416	21995	01	LU	P
20021129	20051230	0	0	02	NU	J
20040630	20051230	0	0	03	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19881227	0	0	00X	NU	C
19881228	20181130	75416	21995	01	LC	P
20021129	20051230	0	0	02	NU	J
20040630	20051230	0	0	03	NU	J

GVKEY 19417 ADVANZ PHARMA CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20131230	0	0	00X	NR	C
20131231	20150628	0	0	01	NR	P
20150629	99999999	15418	55304	01	LC	P
20131231	99999999	15418	55304	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20131230	0	0	00X	NR	C
20131231	20150628	0	0	01	NR	P
20150629	20180608	15418	55304	01	LC	P
20180609	99999999	0	0	01	NR	P
20131231	20181130	15418	55304	01C	LX	N

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.