

# CRSP/COMPUSTAT RELEASE NOTES

FEBRUARY 2018 MONTHLY UPDATE

## ABOUT THE FEBRUARY 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20180210. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20180209– 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
<b>Source</b>	<b>Compustat Xpressfeed</b>
Volume Label	CMZyyyyymm
Size	10.77 GB
Delivery	<a href="#">MOVEit Cloud</a>
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	47957
Total GVKEY Companies	45759
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	58717
Total CRSP Securities Linked	28532
Total GVKEYs in Link	45716
Total Link Records	101861
Total Link Records with a Link to CRSP	33144
Database Size	10.77 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	19251231-20180209	1-24318
Monthly trading calendar	19251231-20221231	1-1165
Annual trading calendar	19251231-20181231	1-94
Quarterly trading calendar	19251231-20181231	1-373
Semi-Annual trading calendar	19251231-20181231	1-187
Weekly trading calendar	19260102-20180209	1-4806

**FEBRUARY 2018 LINK EDITS****GVKEY 7745 AVATEX CORP****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	19019	21257	00X	LU	C
19620131	19990129	19019	21257	01	LU	C
19990130	99999999	0	0	01	NU	C

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	19019	21257	00X	LC	C
19620131	19830912	19019	21257	01	LC	C
19830913	19990129	17278	56247	01	LC	C

**GVKEY 13121 FLAGSTAR CORP****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19621231	19617	22934	00X	LN	C
19630101	19640130	19617	22934	00X	LC	C
19640131	19861230	19617	22934	01	LC	P
19861231	19870104	0	0	01	NR	P
19870105	19891206	72792	25880	01	LC	P
19891207	19980331	0	0	99X	NR	C

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19621231	19617	22934	00X	LN	C
19630101	19640130	19617	22934	00X	LC	C
19640131	19781229	19617	22934	01	LC	P
19781230	19870104	0	0	01	NR	P
19870105	19891206	72792	25880	01	LC	P
19891207	19980331	0	0	99X	NR	C

**GVKEY 10699 TRANSWORLD LIQUIDATING TRUST****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19640130	0	0	00X	NR	C
19640131	19861230	19617	22934	01	LD	P
19861231	19870331	19617	22934	01	LC	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19640130	0	0	00X	NR	C
19640131	19781229	19617	22934	01	LD	P
19790102	19870331	17277	56246	01	LC	P

**GVKEY 147175 LORILLARD INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20020131	0	0	00X	NR	C
20020201	20150611	89303	21111	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20020131	0	0	00X	NR	C
20020201	20080609	89303	21111	01	LC	P
20080610	20150630	17279	56249	01	LC	P

**GVKEY 24724 LIBERTY LATIN AMERICA LTD**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150630	20150701	0	0	00X	NR	C
20150702	99999999	15403	45301	01	LC	P
20150702	99999999	15402	45301	02	LC	J
20150731	99999999	0	0	03	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150630	20150701	0	0	00X	NR	C
20150702	20171229	15403	45301	01	LC	P
20171230	20171231	17131	56166	01	LC	P
20180101	99999999	17131	56166	01	LC	J
20150702	20171229	15402	45301	02	LC	J
20171230	20171231	17130	56166	02	LC	J
20180101	99999999	17130	56166	02	LC	P
20150731	99999999	0	0	03	NR	J

**GVKEY 7422 EXCO RESOURCES INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810306	19871002	54280	2978	01	LC	C
19871003	19980915	0	0	01	NR	C
19980916	20030729	86357	16277	01	LC	C
20060209	99999999	91109	16277	04	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810306	19871002	54280	2978	01	LC	C
19871003	19980915	0	0	01	NR	C
19980916	20030729	86357	16277	01	LC	C
20060209	20171222	91109	16277	04	LC	P
20171223	99999999	0	0	04	NR	P

**GVKEY 22515 PATRIOT NATIONAL INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20150115	0	0	00X	NR	C
20150116	99999999	15164	55161	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20150115	0	0	00X	NR	C
20150116	20171122	15164	55161	01	LC	P
20171123	99999999	0	0	01	NR	P

**GVKEY 22729 WINLAND HOLDINGS CORP**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19950525	0	0	00X	NU	C
19950526	99999999	81651	13747	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19950525	0	0	00X	NR	C
19950526	20130320	81651	13747	01	LC	P
20130321	99999999	0	0	01	NR	P

**GVKEY 24483 BON-TON STORES INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900201	19910923	0	0	00X	NU	C
19910924	99999999	76847	11123	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900201	19910923	0	0	00X	NR	C
19910924	20171108	76847	11123	01	LC	P
20171109	99999999	0	0	01	NR	P

**GVKEY 31252 TPG PACE ENERGY HLDGS CORP**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20170530	0	0	00X	NR	C
20170531	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20170530	0	0	00X	NR	C
20170531	20171231	0	0	01	NR	P
20180101	99999999	0	0	01	NR	J
20170626	20171231	16771	55962	02	LC	J
20180101	99999999	16771	55962	02	LC	P

## STEPS TO INSTALL:

- From the directory containing your downloaded zip file, right click (in Windows) or run File Roller (in Red Hat and Solaris)
- 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 and Solaris)
- 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](mailto: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 AND SUN SOLARIS

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.