

CRSP/COMPUSTAT RELEASE NOTES

JANUARY 2018 MONTHLY UPDATE

ABOUT THE JANUARY 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20180113. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20180112– 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	10.75 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	47831
Total GVKEY Companies	45633
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	58543
Total CRSP Securities Linked	28485
Total GVKEYs in Link	45591
Total Link Records	101628
Total Link Records with a Link to CRSP	33068
Database Size	10.75 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	19251231-20180112	1-24299
Monthly trading calendar	19251231-20221231	1-1165
Annual trading calendar	19251231-20191231	1-95
Quarterly trading calendar	19251231-20181231	1-373
Semi-Annual trading calendar	19251231-20181231	1-187
Weekly trading calendar	19260102-20180112	1-4802

JANUARY 2018 LINK EDITS

GVKEY 16719 BIOSTAGE INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20131030	0	0	00X	NR	C
20131031	20131103	0	0	01	NR	P
20131104	99999999	14253	54611	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20131030	0	0	00X	NR	C
20131031	20131103	0	0	01	NR	P
20131104	20171005	14253	54611	01	LC	P
20171006	99999999	0	0	01	NR	P

GVKEY 20856 SPDR MSCI AUS STRATEGICFACTR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140401	20140611	0	0	00X	NR	C
20140612	99999999	14743	43629	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140401	20140611	0	0	00X	NR	C
20140612	20170724	14743	43629	01	LS	P
20170725	99999999	0	0	01	NR	P

GVKEY 20863 SPDR MSCI SPAIN STRATEGICFAC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140401	20140611	0	0	00X	NR	C
20140612	99999999	14739	43629	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140401	20140611	0	0	00X	NR	C
20140612	20170724	14739	43629	01	LS	P
20170725	99999999	0	0	01	NR	P

GVKEY 23898 RENTECH INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	19910421	0	0	00X	NU	C
19910422	99999999	76978	10894	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	19910421	0	0	00X	NR	C
19910422	20171013	76978	10894	01	LC	P
20171014	99999999	0	0	01	NR	P

GVKEY 26177 SPDR S&P INTL DIV CURRENCY HG**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150701	20150914	0	0	00X	NR	C
20150915	99999999	15700	43629	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150701	20150914	0	0	00X	NR	C
20150915	20170724	15700	43629	01	LS	P
20170725	99999999	0	0	01	NR	P

GVKEY 61140 WINDTREE THERAPEUTICS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950807	0	0	00X	NR	C
19950808	99999999	82156	13915	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950807	0	0	00X	NR	C
19950808	20170504	82156	13915	01	LC	P
20170505	99999999	0	0	01	NR	P

GVKEY 63383 HYPERDYNAMICS CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960830	20050504	0	0	01	NR	P
20050505	99999999	90687	46675	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960830	20050504	0	0	01	NR	P
20050505	20150310	90687	46675	01	LC	P
20150311	99999999	0	0	01	NR	P

GVKEY 166746 J.G. WENTWORTH CO**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060331	20131107	0	0	00X	NR	C
20131108	99999999	14288	54633	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060331	20131107	0	0	00X	NR	C
20131108	20160617	14288	54633	01	LC	P
20160618	99999999	0	0	01	NR	P

GVKEY 176726 SHINER INTERNATIONAL INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20070329	0	0	00X	NR	C
20070330	20080213	0	0	01	NR	P
20080214	99999999	92553	52946	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20070329	0	0	00X	NR	C
20070330	20080213	0	0	01	NR	P
20080214	20120905	92553	52946	01	LC	P
20120906	99999999	0	0	01	NR	P

GVKEY 177003 SPDR S&P EMERGING EUROPE ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070322	0	0	00X	NU	C
20070323	99999999	91882	43629	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070322	0	0	00X	NR	C
20070323	20170724	91882	43629	01	LS	P
20170725	99999999	0	0	01	NR	P

GVKEY 177006 SPDR S&P EMERGING LATIN AMER**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070322	0	0	00X	NU	C
20070323	99999999	91881	43629	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070322	0	0	00X	NR	C
20070323	20170724	91881	43629	01	LS	P
20170725	99999999	0	0	01	NR	P

GVKEY 15367 INVESCO MUNICIPAL INCOME OPP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880601	19880918	0	0	00X	NR	C
19880919	19981218	75324	20056	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	99999999	86469	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880601	19880918	0	0	00X	NR	C
19880919	19981218	75324	20056	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86469	34961	01	LC	P
20100529	99999999	17205	56198	01	LC	P

GVKEY 15368 INVESCO MUNICIPAL PREM INCM

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890201	19981218	75453	22014	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20121031	86465	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890201	19981218	75453	22014	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86465	34961	01	LC	P
20100529	20121012	17202	56195	01	LC	P

GVKEY 21425 INVESCO MUNI INCOME OPP III

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900401	19900419	0	0	00X	NR	C
19900420	19981218	76143	26053	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20120831	86467	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900401	19900419	0	0	00X	NR	C
19900420	19981218	76143	26053	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86467	34961	01	LC	P
20100529	20120824	17203	56196	01	LC	P

GVKEY 23666 INVESCO VALUE MUNI BD TR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19901101	19910220	0	0	00X	NR	C
19910221	19981218	76569	28986	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20121031	86481	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19901101	19910220	0	0	00X	NR	C
19910221	19981218	76569	28986	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86481	34961	01	LC	P
20100529	20121012	17215	56206	01	LC	P

GVKEY 24494 INVESCO QUALITY MUNI INVSTMT

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19901101	19910919	0	0	00X	NR	C
19910920	19981218	76819	29079	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20121031	86478	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19901101	19910919	0	0	00X	NR	C
19910920	19981218	76819	29079	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100531	86478	34961	01	LC	P
20100601	20121012	17212	56203	01	LC	P

GVKEY 24950 INVESCO VALUE MUNICIPAL TR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19911101	19920227	0	0	00X	NR	C
19920228	19981218	77314	29437	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20121031	86485	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19911101	19920227	0	0	00X	NR	C
19920228	19981218	77314	29437	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86485	34961	01	LC	P
20100529	20121012	17220	56209	01	LC	P

GVKEY 26116 INVESCO QUALITY MUNI INCOME

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19911101	19920921	0	0	00X	NR	C
19920922	19981218	77923	29568	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	99999999	86479	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19911101	19920921	0	0	00X	NR	C
19920922	19981218	77923	29568	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86479	34961	01	LC	P
20100529	99999999	17213	56204	01	LC	P

GVKEY 27852 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	20120831	86473	34961	01	LC	P

GVKEY 27853 INVESCO VALUE MUNI INCM TR

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930218	0	0	00X	NR	C
19930219	19981218	78940	29756	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	99999999	86480	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930218	0	0	00X	NR	C
19930219	19981218	78940	29756	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86480	34961	01	LC	P
20100529	99999999	17214	56205	01	LC	P

GVKEY 28890 INVESCO CALIF QUALITY MUNI

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930921	0	0	00X	NR	C
19930922	19981218	79656	29966	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20120831	86477	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930921	0	0	00X	NR	C
19930922	19981218	79656	29966	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86477	34961	01	LC	P
20100529	20120824	17211	56202	01	LC	P

GVKEY 28891 INVESCO NY QUALITY MUNI SECS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930921	0	0	00X	NR	C
19930922	19981218	79657	29967	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20120831	86475	34961	01	LC	P
20031031	20101029	0	0	04	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930921	0	0	00X	NR	C
19930922	19981218	79657	29967	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86475	34961	01	LC	P
20100529	20120824	17207	56200	01	LC	P
20031031	20101029	0	0	04	NR	J

GVKEY 28892 INVESCO QUALITY MUNI SECS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930921	0	0	00X	NR	C
19930922	19981218	79658	29968	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20121031	86476	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930921	0	0	00X	NR	C
19930922	19981218	79658	29968	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86476	34961	01	LC	P
20100529	20121012	17210	56201	01	LC	P

GVKEY 29742 INVESCO VALUE MUNI SECS**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940218	19981218	80202	30257	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20121031	86484	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940218	19981218	80202	30257	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86484	34961	01	LC	P
20100529	20121012	17219	56208	01	LC	P

GVKEY 29743 INVESCO CALIF MUNI SECS**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940218	19981218	80203	30258	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20120831	86483	34961	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940218	19981218	80203	30258	01	LC	P
19981219	19981220	0	0	01	NR	P
19981221	20100528	86483	34961	01	LC	P
20100529	20120824	17218	56207	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 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 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.