CRSP/COMPUSTAT RELEASE NOTES

JULY 2018 MONTHLY UPDATE

ABOUT THE JULY 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20180714. This shipment includes the following version of the CRSP/ Compustat Merged Database:

▪ CMZ20180713– 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	10.93 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	48,387
Total GVKEY Companies	46,189
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	59,363
Total CRSP Securities Linked	29,066
Total GVKEYs in Link	46,146
Total Link Records	102,653
Total Link Records with a Link to CRSP	33,751
Database Size	10.93GB

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	19251231-20180713	1-24424
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	19260102-20180713	1-4828

JULY 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
HFSUPY_FN	Supplies as % of Rev Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation

JULY 2018 GROUP EDITS

BEGDT_GRP	ENDDT_GRP	DESC_GRP
2012	2018	Added 241 links for BATS securities that were added to the CRSP Stock database in the 201806 release.

JULY 2018 LINK EDITS

GVKEY 14864 JRJR33 INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20120927	0	0	00X	NR	C
20120928	20141204	0	0	01	NR	P
20141205	99999999	15099	55131	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20120927	0	0	00X	NR	C
20120928	20141204	0	0	01	NR	P
20141205	20180402	15099	55131	01	LC	P
20180403	99999999	0	0	01	NR	P

GVKEY 63907 EDUCATION MANAGEMENT CORP
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950701	19961030	0	0	00X	NR	C
19961031	20060601	84075	15098	01	LC	P
20091002	99999999	93080	53248	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950701	19961030	0	0	00X	NR	C
19961031	20060601	84075	15098	01	LC	P
20091002	20141112	93080	53248	02	LC	P
20141113	99999999	0	0	02	NR	P

GVKEY 66281 RAIT FINANCIAL TRUST
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19980108	0	0	00X	NU	C
19980109	99999999	85772	34638	01	LU	P
20040331	20051230	0	0	02	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19980108	0	0	00X	NR	C
19980109	20180511	85772	34638	01	LC	P
20180512	99999999	0	0	01	NR	P
20040331	20051230	0	0	02	NR	J

GVKEY 143710 GLOBAL POWER EQUIPMENT GROUP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20010517	0	0	00X	NR	C
20010518	20060928	88987	41577	01	LC	P
20060929	20080131	0	0	01	NR	P
20080201	20140714	0	0	01	NR	P
20140715	99999999	88987	41577	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20010517	0	0	00X	NR	C
20010518	20060928	88987	41577	01	LC	P
20060929	20080131	0	0	01	NR	P
20080201	20140714	0	0	01	NR	P
20140715	20160330	88987	41577	01	LC	P
20160331	99999999	0	0	01	NR	P

GVKEY 184473 SPDR S&P RUSSIA ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20100310	0	0	00X	NR	C
20100311	99999999	93294	43629	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20100310	0	0	00X	NR	C
20100311	20170724	93294	43629	01	LS	P
20170725	99999999	0	0	01	NR	P

GVKEY 237820 GRANA Y MONTERO SA

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020731	20130430	0	0	90	NR	P
20130724	99999999	14019	54461	91	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020731	20130430	0	0	90	NR	P
20130724	20180517	14019	54461	91	LC	P
20180518	99999999	0	0	91	NR	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.