CRSP/COMPUSTAT RELEASE NOTES

JULY 2019 MONTHLY UPDATE

ABOUT THE JULY 2019 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20190713. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20190712– 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	11.22 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. 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	49,575
Total GVKEY Companies	47,377
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	61,022
Total CRSP Securities Linked	29,704
Total GVKEYs in Link	47,327
Total Link Records	104,566
Total Link Records with a Link to CRSP	34,471
Database Size	11.22 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	19251231-20190712	1-24674
Monthly trading calendar	19251231-20231231	1-1177
Annual trading calendar	19251231-20201231	1-96
Quarterly trading calendar	19251231-20191231	1-381
Semi-Annual trading calendar	19251231-20191231	1-191
Weekly trading calendar	19260102-20190712	1-4880

REVIEW OF CHANGES IN APRIL

CRSP is preparing to provide additional access to our subscribers for the CRSP/Compustat Merged Database (CCM) in SAS and ASCII file formats. These new formats will be available for general release in the next few months.

Effective with the April release of the CRSP\Compustat Database, the development of these new formats has minimal impact on the current access to the existing CCM database. There are no changes at all to access through the CCM database through in tsQuery and ts_print.

Changes that are reflected in the current CCMQuery module of Sift are outlined here:

Tree View and table organization:

- Two large groups, Annual Balance Sheet and Annual Income Statement, remain in the Sift tree view to allow for backward compatibility. In addition to these two original groups, each has been split into two more manageable groups:
  - Balance Sheet Annual is renamed "BalSheet All Annual", and new groups "BalSheet Industrial Ann" and "BalSheet Financial Ann" have been created.
  - Income Statement Annual is renamed "IncStmt All Annual", and new groups "IncStmt Industrial Ann" and "IncStmt Financial Ann" have been created.

- New groups: The items in these new groups were previously part of the various financial statement groups and were accessed via GVKEYX:
  - Annual Data – group Index Annual is new. Annual time series items available for indexes populate this group and are now prefixed with IDX_*
  - Quarterly Data – group Index Quarterly is new. Quarterly time series items available for indexes populate this group and are now prefixed with IDX_ *

- Item Name Changes:
  - Three items in the Security Data -> Time Series group have been renamed to include a prefix "sec_"
    - sec_curcdq – ISO Currency Code
    - sec_nisa – Net Income (Loss)
    - sec_nisa_dc – Net Income (Loss) Data Code
  - Index Annual and Index Quarterly groups contain items all include a prefix "idx_". See New Groups above.

Do not hesitate to contact support@crsp.chicagobooth.edu or call 312-263-6400 Option 2 for support and assistance.

JULY 2019 LINK EDITS

GVKEY 143770 NEOVASC INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120531	20140520	0	0	01	NR	P
20140521	99999999	14660	54865	01	LC	P
20010531	20120530	0	0	01C	NR	C
20120531	20140520	0	0	01C	NR	N
20140521	99999999	14660	54865	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120531	20140520	0	0	01	NR	J
20140521	99999999	14660	54865	01	LC	J
20010531	20140520	0	0	01C	NR	P
20140521	99999999	14660	54865	01C	LX	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.