

CRSP/COMPUSTAT RELEASE NOTES

JUNE 2017 MONTHLY UPDATE

ABOUT THE JUNE 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is June 12, 2017. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20170609– 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	10.58 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.

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	47208
Total GVKEY Companies	45010
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	57574
Total CRSP Securities Linked	28180
Total GVKEYs in Link	44968
Total Link Records	100376
Total Link Records with a Link to CRSP	32718
Database Size	10.58 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	19251231-20170609	1-24149
Monthly trading calendar	19251231-20211231	1-1153
Annual trading calendar	19251231-20181229	1-94
Quarterly trading calendar	19251231-20181229	1-373
Semi-Annual trading calendar	19251231-20181229	1-187
Weekly trading calendar	19260102-20170609	1-4771

JUNE 2017 LINK EDITS

GVKEY 141720 (ENERGY TRANSFER PARTNERS -LP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20000830	0	0	00X	NR	C
20000831	99999999	84400	31664	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20000830	0	0	00X	NR	C
20000831	20170427	84400	31664	01	LC	P
20170428	20170430	0	0	01	NR	P
20170501	99999999	89304	42780	01	LC	P

GVKEY 31059 (ZYMEWORKS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20170427	0	0	00X	NR	C
20170428	99999999	16668	55912	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20170427	0	0	00X	NR	C
20170428	99999999	16668	55912	01	LC	P
20170428	99999999	16668	55912	01C	LX	N

GVKEY 2990 (CELSION CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19821001	19850304	0	0	00X	NR	C
19850305	19870305	86589	7449	01	LC	C
19870306	20000530	0	0	01	NR	C
20000531	20131031	88208	37489	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19821001	19850304	0	0	00X	NR	C
19850305	19870305	86589	7449	01	LC	C
19870306	20000530	0	0	01	NR	C
20000531	99999999	88208	37489	01	LC	C

GVKEY 16957 (HARLEYSVILLE FINANCIAL CORP)**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870901	99999999	11652	9473	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870901	20121226	11652	9473	01	LC	P
20121227	99999999	0	0	01	NR	P

GVKEY 63901 (RESSURE BIOSCIENCES INC)**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961030	0	0	00X	NU	C
19961031	99999999	84056	15097	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961030	0	0	00X	NR	C
19961031	20120404	84056	15097	01	LC	P
20120405	99999999	0	0	01	NR	P

GVKWX 187737 (IGNITE RESTAURANT GROUP INC)**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20120510	0	0	00X	NR	C
20120511	99999999	13408	54085	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20120510	0	0	00X	NR	C
20120511	20170313	13408	54085	01	LC	P
20170314	99999999	0	0	01	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 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.