CRSP/COMPUSTAT RELEASE NOTES

NOVEMBER 2017 MONTHLY UPDATE

ABOUT THE NOVEMBER 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20171111. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20171110– 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	10.71 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	47679
Total GVKEY Companies	45481
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	58301
Total CRSP Securities Linked	28379
Total GVKEYs in Link	45439
Total Link Records	101289
Total Link Records with a Link to CRSP	32950
Database Size	10.71GB

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	19251231-20171110	1-24237
Monthly trading calendar	19251231-20211231	1-1153
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	19260102-20171110	1-4789

GVKEY 26148 NABRIVA THERAPEUTICS PLC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20150917	0	0	00X	NR	C
20150918	99999999	15656	55408	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20150917	0	0	00X	NR	C
20170626	99999999	15656	55408	01	LC	P
20150918	20170531	15656	55408	90	LC	P
20170601	20170625	15656	55408	90	LC	C

GVKEY 25814 XTRACKERS GERMANY EQUITY ETF
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150819	99999999	15601	53807	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20150818	0	0	00X	NR	C
20150819	20170105	15601	53807	01	LS	P
20170106	99999999	0	0	01	NR	

GVKEY 25816 XTRACKERS EUROZNE EQUITY ETF
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150819	99999999	15602	53807	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20150818	0	0	00X	NR	C
20150819	20170105	15602	53807	01	LS	P
20170106	99999999	0	0	01	NR	P

GVKEY 27722 DIREXION DLY GOLD MNR BEAR1X
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160727	20170929	16151	53101	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160727	20170925	16151	53101	01	LS	P
20170926	20170929	0	0	01	NR	P

GVKEY 140023 DELCATH SYSTEMS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20011021	0	0	00X	NR	C
20011022	99999999	89169	40199	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20011021	0	0	00X	NR	C
20011022	20170914	89169	40199	01	LC	P
20170915	99999999	0	0	01	NR	P

GVKEY 178377 SPI ENERGY CO LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070927	0	0	00X	NR	C
20070928	20151231	0	0	01	NR	P
20170929	99999999	15913	55511	02	LC	P
20160119	20170831	15913	55511	90	LC	P
20170901	20170928	15913	55511	90	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070927	0	0	00X	NR	C
20070928	20151231	0	0	01	NR	P
20170919	99999999	15913	55511	02	LC	P
20160119	20170831	15913	55511	90	LC	P
20170901	20170918	15913	55511	90	LC	C
20170919	99999999	0	0	90	NR	N

GVKEY 185190 G-ESTATE LIQUIDATION STORES

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100805	99999999	12080	53491	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100805	20170321	12080	53491	01	LC	P
20170322	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 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 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 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.