CRSP/COMPUSTAT RELEASE NOTES

OCTOBER 2016 MONTHLY UPDATE

SUN SOLARIS SUPPORT ENDING

In order to ensure that our subscribers continue to have robust and dependable data access, CRSP is retiring big-endian databases for use on Solaris platforms following publication of the December 2016 data cut that is available in January 2017. After this time CRSP databases will be available in flat file formats that can be used on all platforms, through our partner distributors such as WRDS and TQA, and for use with CRSP tools on the following CRSP-supported platforms:

- Windows 8.1 & 10 – 32-bit & 64-bit
- Red Hat Linux – 32-bit & 64-bit

Oracle's Solaris support at CRSP ended in June 2016. CRSP is making efforts to contact our subscribers impacted by this change to ensure a timely transition. Should you have immediate questions, please contact us at:

User Support – CRSP Research Products:
Support@crsp.ChicagoBooth.edu
312-263-6400 select # 2

ABOUT THE OCTOBER 2016 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is October 8, 2016. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20161007– 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	10.39 GB
Delivery	MOVEit Cloud
CRSPAccess version	3.22 and higher – ts_print ccm_print

ATTRIBUTE	CCM FORMAT DATABASE
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	46712
Total GVKEY Companies	44514
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	56747
Total CRSP Securities Linked	27923
Total GVKEYs in Link	44472
Total Link Records	99338
Total Link Records with a Link to CRSP	32411
Database Size	10.39 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	19251231-20161007	1-23981
Monthly trading calendar	19251231-20201231	1-1141
Annual trading calendar	19251231-20171229	1-93
Quarterly trading calendar	19251231-20171229	1-369
Semi-Annual trading calendar	19251231-20171229	1-185
Weekly trading calendar	19260102-20161007	1-4736

OCTOBER 2016 LINK EDITS

GVKEY 178698 (AAC HOLDINGS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20141002	99999999	14945	55038	00X	LC	C
20080131	20141001	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080131	20141001	0	0	01	NR	P
20141002	99999999	14945	55038	01	LC	P

GVKEY 13288 (ROCK CREEK PHARMACEUTICALS)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860324	0	0	00X	NU	C
19860325	19880111	87816	18443	01	LC	C
19880112	20000320	0	0	01	NR	C
20000321	99999999	87816	18443	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860324	0	0	00X	NR	C
19860325	19871231	87816	18443	01	LC	C
19880101	20000320	0	0	01	NR	C
20000321	20151104	87816	18443	01	LC	C
20151105	99999999	0	0	01	NR	C

GVKEY 17982 (AMERITRANS CAPITAL CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850329	19980622	0	0	01	NU	C
19980623	99999999	86161	16174	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850329	19980622	0	0	01	NR	C
19980623	20120502	86161	16174	01	LC	C
20120503	99999999	0	0	01	NR	C

GVKEY 14489 (DELL TECHNOLOGIES INC)
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870201	19880621	0	0	00X	NU	C
19880622	20131031	11081	9833	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870201	19880621	0	0	00X	NR	C
19880622	20131031	11081	9833	01	LC	P
20160907	99999999	16267	55676	02	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 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.