

CRSP/COMPUSTAT RELEASE NOTES

JANUARY 2017 MONTHLY UPDATE

SUN SOLARIS SUPPORT ENDING WITH THIS RELEASE

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 stock and index 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 JANUARY 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is January 18, 2017. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20170113– 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
<i>Source</i>	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyyymm
Size	10.46 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	46890
Total GVKEY Companies	44692
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	57055
Total CRSP Securities Linked	28021
Total GVKEYs in Link	44616
Total Link Records	99667
Total Link Records with a Link to CRSP	32526
Database Size	10.46 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	19251231-20170113	1-24025
Monthly trading calendar	19251231-20201231	1-1153
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	19260102-20170113	1-4745

JANUARY 2017 LINK EDITS

GVKEY 11644 (KEY ENERGY SERVICES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790701	19801015	0	0	00X	NR	C
19801016	20160727	63079	5036	01	LC	P
20160728	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790701	19801015	0	0	00X	NR	C
19801016	20160727	63079	5036	01	LC	P
20160728	20161130	0	0	01	NR	P
20161201	20161215	0	0	01	NR	C
20161216	99999999	63079	5036	03	LC	P

GVKEY 65808 (RUBICON MINERALS CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040430	20040907	0	0	01	NR	P
20040908	99999999	90343	45537	01	LC	P
19971128	20040429	0	0	01C	NR	C
20040430	20040907	0	0	01C	NR	N
20040908	20160111	90343	45537	01C	LX	N
20160112	99999999	0	0	01C	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040430	20040907	0	0	01	NR	C
20040908	20160111	90343	45537	01	LC	C
20160112	99999999	0	0	01	NR	C
19971128	20040429	0	0	01C	NR	C

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040430	20040907	0	0	01C	NR	N
20040908	20160111	90343	45537	01C	LX	N

GVKEY 143283 (TELESTONE TECHNOLOGIES CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20040830	0	0	00X	NR	C
20040831	20050516	0	0	01	NR	C
20050517	20130416	90696	46682	01	LC	C
20130417	99999999	0	0	99X	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20040830	0	0	00X	NR	C
20040831	20050516	0	0	01	NR	C
20050517	20130416	90696	46682	01	LC	C
20130417	99999999	0	0	01	NR	C

GVKEY 138601 (P10 INDUSTRIES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	20000807	0	0	00X	NR	C
20000808	99999999	88497	38399	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	20000807	0	0	00X	NR	C
20000808	20161130	88497	38399	01	LC	P
20161201	99999999	0	0	01	NR	P

GVKEY 190957 (SEVENTY SEVEN ENERGY INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20140630	0	0	00X	NR	C
20140701	20160802	14683	54877	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20140630	0	0	00X	NR	C
20140701	20160516	14683	54877	01	LC	P
20160517	20160731	0	0	01	NR	P
20160801	20160831	0	0	01	NR	C
20161031	99999999	0	0	02	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 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 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.