

CRSP/COMPUSTAT RELEASE NOTES

MARCH 2018 MONTHLY UPDATE

ABOUT THE MARCH 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20180310. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20180309– 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	CMZyyyyymm
Size	10.79 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	48042
Total GVKEY Companies	45844
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	58847
Total CRSP Securities Linked	28572
Total GVKEYs in Link	45801
Total Link Records	102008
Total Link Records with a Link to CRSP	33190
Database Size	10.79GB

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	19251231-20180309	1-24337
Monthly trading calendar	19251231-20221231	1-1165
Annual trading calendar	19251231-20191231	1-95
Quarterly trading calendar	19251231-20191231	1-377
Semi-Annual trading calendar	19251231-20191231	1-189
Weekly trading calendar	19260102-20180309	1-4810

MARCH 2018 LINK EDITS

GVKEY 12665 APPLIED CONTROL SYSTEMS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840901	19861016	0	0	00X	NU	C
19861017	19871030	10764	8660	01	LU	P
19871031	19880531	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840901	19861015	0	0	00X	NR	C
19861016	19871030	10764	8660	01	LC	P
19871031	19880531	0	0	99X	NR	C

GVKEY 21206 SINO MERCURY ACQUISITION CP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20140828	0	0	00X	NR	C
20140829	20140930	0	0	01	NR	P
20141001	20141019	0	0	01	NR	C
20141020	20151027	0	0	01	NR	N
20141020	20151027	15017	54997	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20140828	0	0	00X	NR	C
20140829	20140930	0	0	01	NR	P
20141001	20141028	0	0	01	NR	C
20141029	20151027	0	0	01	NR	N
20141029	20151027	15017	54997	02	LC	P

GVKEY 11462 HANDY & HARMAN LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19610101	19620130	19238	21915	00X	LC	C
19620131	20050307	19238	21915	01	LC	P
20050308	20050729	0	0	01	NR	P
20050831	20081204	0	0	04	NR	P
20081205	20171031	92872	21915	04	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19610101	19620130	19238	21915	00X	LC	C
19620131	19940726	19238	21915	01	LC	P
19940727	20050729	0	0	01	NR	P
20050831	20081204	0	0	04	NR	P
20081205	20171031	92872	56283	04	LC	P

GVKEY 4472 EVERGREEN RESOURCE-OLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810401	19811227	0	0	00X	NR	C
19811228	19880128	33647	5238	01	LC	P
19880129	19890331	33647	5238	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810401	19811220	0	0	00X	NR	C
19811221	19880128	33647	5238	01	LC	P
19880129	19890331	33647	5238	01	LD	P

GVKEY 4822 FLYING TIGER LINE INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790101	19840312	0	0	00X	NR	C
19840313	19850731	37130	6915	01	LU	P
19850801	19900228	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790101	19840312	0	0	00X	NR	C
19840313	19840430	0	0	01	NR	P
19840501	19850731	37130	6915	01	LC	P
19850801	19900228	0	0	99X	NR	C

GVKEY 10571 TIGER INTERNATIONAL

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19560101	19660130	0	0	00X	NU	C
19660131	19890228	37364	6915	01	LU	P
19890301	19890331	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19560101	19660130	0	0	00X	NR	C
19660131	19700629	37364	6915	01	LC	P
19700701	19890228	0	0	01	NR	P
19890301	19890331	0	0	99X	NR	C

GVKEY 2828 CELERON CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	0	0	00X	NR	C
19620131	19680814	0	0	01	NR	P
19680815	19830617	46623	5140	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	0	0	00X	NR	C
19620131	19680814	0	0	01	NR	P
19680815	19780802	46623	5140	01	LC	P
19780803	19830630	0	0	01	NR	P

GVKEY 64912 FOUNDATION HEALTHCARE LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950701	19970618	0	0	00X	NU	C
19970619	19990331	85007	15537	90	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950701	19970616	0	0	00X	NR	C
19970617	19990331	85007	15537	90	LC	P

GVKEY 65423 MTG-MODERN TIMES GROUP AB**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19970918	0	0	00X	NU	C
19970919	20031231	85384	15694	90	LU	P
20040101	20040227	0	0	90	NU	P
20040228	20050331	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19970917	0	0	00X	NR	C
19970918	20031231	85384	15694	90	LC	P
20040101	20040227	0	0	90	NR	P
20040228	20050331	0	0	99X	NR	C

GVKEY 106847 HOME STAKE OIL & GAS CO**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980226	0	0	00X	NU	C
19980227	19980511	0	0	01	NU	P
19980512	20001229	86069	16098	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980226	0	0	00X	NR	C
19980227	19980510	0	0	01	NR	P
19980511	20001229	86069	16098	01	LC	P

GVKEY 110679 BLUE RHINO CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930801	19980519	0	0	00X	NU	C
19980520	20040430	86088	16112	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930801	19980518	0	0	00X	NR	C
19980519	20040430	86088	16112	01	LC	P

GVKEY 31592 HENNESSY CAP ACQ CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20170629	0	0	00X	NR	C
20170630	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20170629	0	0	00X	NR	C
20170630	20170731	0	0	01	NR	P
20170801	99999999	0	0	01	NR	J
20170801	99999999	16864	55970	03	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 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.