

CRSP/COMPUSTAT RELEASE NOTES

OCTOBER 2018 MONTHLY UPDATE

ABOUT THE OCTOBER 2018 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20181013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20181012– 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	11.01 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 4,000 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	48,736
Total GVKEY Companies	46,538
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	59,837
Total CRSP Securities Linked	29,240
Total GVKEYs in Link	46,495
Total Link Records	103,139
Total Link Records with a Link to CRSP	33,947
Database Size	11.01GB

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	19251231-20181012	1-24488
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	19260102-20181012	1-4841

OCTOBER 2018 NEW DATA ITEMS

Listed in the table below are new data items and new keysets for existing data items that have been added this month.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
TXPDY_DC	Income Taxes Paid Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

OCTOBER 2018 LINK EDITS

GVKEY 17754 AUDIOEYE INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130430	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130430	20180903	0	0	01	NR	P
20180904	99999999	18098	56512	01	LC	P

GVKEY 162870 BRP INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100201	20130530	0	0	00X	NR	C
20130731	99999999	0	0	01	NR	N
20130531	99999999	0	0	01C	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100201	20130530	0	0	00X	NR	C
20130731	20180913	0	0	01	NR	N
20180914	99999999	18109	56519	01	LC	N
20130531	99999999	18109	56519	01C	LX	P

GVKEY 15248 PRIMARK CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	20000913	64071	21445	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19890227	64071	21445	00X	LC	C
19890228	20000913	64071	21445	01	LC	P

GVKEY 20791 BLACKSTONE MORTGAGE TR INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19890730	0	0	00X	NR	C
19890731	99999999	62156	20378	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19900329	0	0	00X	NR	C
19900330	99999999	62156	20378	01	LC	P

GVKEY 29483 PACIFIC CREST CAPITAL-OLD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19931222	0	0	00X	NR	C
19931223	20000229	80010	12727	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19931222	0	0	00X	NR	C
19931223	19991029	80010	12727	01	LC	P
19991030	20000229	0	0	99X	NR	C

GVKEY 34089 XTRACKERS MSCI LDRS EQ ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
0	0	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180906	99999999	18072	53807	01	LS	P

GVKEY 34090 DORSEYWRIGHT MNTM & VAL ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
0	0	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180906	99999999	18110	54165	01	LS	P

GVKEY 34091 DORSEYWRIGHT MNTM & LOW ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
0	0	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180906	99999999	18111	54165	01	LS	P

GVKEY 34092 VANGUARD TOTAL WORLD BD ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
0	0	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180906	99999999	18101	53292	01	LS	P

GVKEY 3937 PYXUS INTERNATIONAL INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710129	19721213	0	0	01	NU	P
19721214	99999999	29867	1263	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710129	19721213	0	0	01	NR	P
19721214	99999999	29867	1263	01	LC	P

GVKEY 007993 NORTHWEST NATURAL HLDNG CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NU	C
19620131	19721213	0	0	01	NU	P
19721214	99999999	58334	3306	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19721213	0	0	01	NR	P
19721214	20180930	58334	3306	01	LC	P

GVKEY 029165 NOVELSTEM INTERNATIONAL CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19931111	0	0	00X	NU	C
19931112	99999999	79802	12567	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19931111	0	0	00X	NR	C
19931112	20140214	79802	12567	01	LC	P
20140215	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.