

# CRSP/COMPUSTAT RELEASE NOTES

APRIL 2016 MONTHLY UPDATE

## ABOUT THE APRIL 2016 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is April 9, 2016. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20160408– 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
<b>Source</b>	<b>Compustat Xpressfeed</b>
Volume Label	CMZyyyyymm
Size	9.95 GB
Delivery	<a href="#">MOVEit Cloud</a>
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
Fortran-95	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	46269
Total GVKEY Companies	44071
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	56048
Total CRSP Securities Linked	27690
Total GVKEYs in Link	42351
Total Link Records	96843
Total Link Records with a Link to CRSP	32146
Database Size	9.95 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	19251231-20160408	1-23854
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	19260102-20160408	1-4710

## 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
APC_DC	Accounts Payable/Creditors - Customer Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
ARB_DC	Accounts Receivable/Debtors - Brokers, Dealers, and Clearing Organizations Dat	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

## APRIL 2016 LINK EDITS

### GVKEY 16927 (NEW SOURCE ENERGY PRTRS LP)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20130207	0	0	00X	NR	C
20130208	99999999	13773	54321	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20130207	0	0	00X	NR	C
20130208	20150831	13773	54321	01	LC	P
20150901	99999999	0	0	01	NR	P

### GVKEY 20217 (POSTROCK ENERGY CORP)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860601	19900130	0	0	00X	NR	C
19900131	19900928	0	0	02	NR	P
19990730	20060410	0	0	03	NR	P
20060411	20100305	76465	10462	03	LC	P
20100308	99999999	93310	53372	03	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860601	19900130	0	0	00X	NR	C
19900131	19900928	0	0	02	NR	P
19990730	20060410	0	0	03	NR	P
20060411	20100305	76465	10462	03	LC	P
20100308	20150909	93310	53372	03	LC	P
20150910	99999999	0	0	03	NR	P

**GVKEY 181445 (6D GLOBAL TECHNOLOGIES)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20101214	0	0	00X	NR	C
20101215	20110301	12485	53627	01	LC	P
20110302	20141211	0	0	01	NR	P
20141212	99999999	12485	53627	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20101214	0	0	00X	NR	C
20101215	20110301	12485	53627	01	LC	C
20110302	20141211	0	0	01	NR	C
20141212	20150910	12485	53627	01	LC	C
20150911	99999999	0	0	01	NR	C

**GVKEY 187298 (DIREXION DAILY RUSSIA BU 3X)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20110524	0	0	00X	NR	C
20110525	20150109	12728	53101	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20110524	0	0	00X	NR	C
20110525	99999999	12728	53101	01	LS	P

**GVKEY 174876 (SIRONA DENTAL SYSTEMS INC)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20031001	20060620	0	0	00X	NR	C
20060621	20160331	85208	15564	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20031001	20060620	0	0	00X	NR	C
20060621	20160226	85208	15564	01	LC	P

**GVKEY 11515 (ZALE CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19520401	19620130	0	0	00X	NR	C
19620131	19931020	0	0	01	NR	C
19931021	20140529	79672	12317	01	LC	C
20140530	99999999	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19520401	19620130	0	0	00X	NR	C
19620131	19620701	0	0	01	NR	C
19620702	19870114	38287	24302	01	LC	C
19870115	19930830	0	0	01	NR	C
19930831	20140430	79672	12317	01	LC	C
20140501	99999999	0	0	01	NR	C

**GVKEY 11515 (WILSON & CO-DEL)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19611101	19670130	0	0	00X	NU	C
19670131	19670904	0	0	01	NU	C
19670905	19720731	44919	24786	01	LU	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19611101	19640330	15448	22607	00X	LN	C
19640331	19670616	15448	22607	01	LC	C
19670617	19670904	0	0	01	NR	C
19670905	19720731	44919	24786	01	LC	C

**GVKEY 11347 (WELBILT CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19740130	0	0	00X	NR	C
19740131	19931117	0	0	01	NR	C
19931118	19950127	79883	12590	01	LC	C
19950128	19950228	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19640831	23288	4894	01	LC	C
19640901	19740130	23288	4894	01	LN	C
19740131	19880919	23288	4894	01	LC	C
19880920	19931117	0	0	01	NR	C
19931118	19950127	79883	12590	01	LC	C
19950128	19950228	0	0	01	NR	C

**GVKEY 186945 (VAN RAALTE CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680730	0	0	01	NR	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680730	15157	22585	01	LC	P

**GVKEY 186914 (ALDENS INC)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19641231	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19641231	19668	22939	01	LC	C

**GVKEY 1758 (ARMOUR & CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19701231	0	0	01	NR	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19701228	10524	22198	01	LC	P

**GVKEY 186921 (ATLANTIC COAST LINE RR CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19670630	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19670630	10591	22206	01	LC	C

**GVKEY 2104 (BEAUNIT CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640101	19640330	0	0	00X	NR	C
19640331	19670531	0	0	01	NR	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640101	19640330	23296	23203	00X	LC	C
19640331	19670531	23296	23203	01	LC	P

**GVKEY 186929 (BRACH (EJ) & SONS)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660429	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660429	38404	24314	01	LC	C

**GVKEY 187086 (BRIGGS MANUFACTURING CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19651130	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19651019	10807	22226	01	LC	C
19651020	19651130	0	0	01	NR	C

**GVKEY 187086 (CALUMET & HECLA INC)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680430	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680430	11033	22243	01	LC	C

**GVKEY 187080 (CELOTEX CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19640831	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19640831	17312	22767	01	LC	C

**GVKEY 186931 (CHICAGO GREAT WESTERN RR CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19661130	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19661130	21469	23071	01	LC	C

**GVKEY 186933 (CONDE NAST PUBLICATIONS LTD)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19651130	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19651130	16256	22673	01	LC	C

**GVKEY 186935 (CONGOLEUM-NAIRN INC)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680830	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680830	11375	22272	01	LC	C

**GVKEY 187077 (CONSOLIDATION COAL CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660831	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660831	11439	22277	01	LC	C

**GVKEY 186912 (DREWRY LTD)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19651231	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19651231	25339	23327	01	LC	C

**GVKEY 4076 (DREXEL ENTERPRISES INC-UTAH)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640101	19670130	0	0	00X	NU	C
19670131	19671229	0	0	01	NU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640101	19640929	40758	24481	00X	LC	C
19640930	19680628	40758	24481	01	LC	P

**GVKEY 5696 (HOOKER CHEMICAL CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680329	19680628	0	0	01	NR	P
19680629	19790928	0	0	99X	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680329	19680628	23480	23214	01	LC	P
19680629	19790928	0	0	99X	NR	C

**GVKEY 186917 (ISLAND CREEK COAL CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19660930	19661130	0	0	01	NR	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19671229	15536	22613	01	LC	P

**GVKEY 186919 (KVP SUTHERLAND PAPER CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660429	0	0	01	NR	C



New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660429	19772	22948	01	LC	C

**GVKEY 186924 (NEW YORK CENTRAL RAILROAD)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680131	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19680131	13434	22436	01	LC	C

**GVKEY 187087 (PARAMOUNT PICTURES CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660930	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19660930	24176	23261	01	LC	C

**GVKEY 186927 (PENICK & FORD LTD)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19650528	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19650528	13805	22473	01	LC	C

**GVKEY 186938 (PIKE CORP OF AMERICA)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680329	19690131	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680329	19690102	43094	24657	01	LC	C

**GVKEY 186944 (RELIANCE MANUFACTURING)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19650226	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19650226	20511	23006	01	LC	C

**GVKEY 186947 (ROCKWELL STANDARD CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19670831	0	0	01	NR	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19670831	17654	22794	01	LC	P

**GVKEY 186949 (ROYAL MCBEE CORP)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19650226	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19650226	21901	23110	01	LC	C

**GVKEY 186950 (RUBEROID CO)**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19670428	0	0	01	NR	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640331	19670428	19844	22953	01	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](mailto: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.