

CRSP/COMPUSTAT RELEASE NOTES

JUNE 2016 MONTHLY UPDATE

ABOUT THE JUNE 2016 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is June 11, 2016. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20160610– 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	10.13 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
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	46394
Total GVKEY Companies	44196
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	56260
Total CRSP Securities Linked	27760
Total GVKEYs in Link	42470
Total Link Records	97092
Total Link Records with a Link to CRSP	32227
Database Size	10.13 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	19251231-20160610	1-23879
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	19260102-20160610	1-4715

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
GLIVY	Gains/Losses on Investments	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
GLIV	Gains/Losses on Investments	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
GLIVQ	Gains/Losses on Investments	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

JUNE 2016 LINK EDITS

GVKEY 10221 SWIFT ENERGY CO

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19810723	0	0	00X	NU	C
19810724	20160429	66739	4340	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19810723	0	0	00X	NR	C
19810724	20151218	66739	4340	01	LC	P
20151219	20160429	0	0	01	NR	P
20160514	99999999	0	0	02	NR	P

GVKEY 20245 ONCOTHYREON INC

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19870730	0	0	00X	NU	C
19911119	99999999	77205	11210	01	LU	P
19870731	19911118	0	0	01C	NU	C
19911119	99999999	77205	11210	01C	LX	N

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19870730	0	0	00X	NR	C
19911119	99999999	77205	11210	01	LC	P
19870731	19911118	0	0	01C	NR	C
19911119	20091030	77205	11210	01C	LX	N

GVKEY 20619 WL ROSS HOLDING CORP

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20140629	0	0	00X	NR	C
20140630	20140731	0	0	01	NR	P
20140801	20140804	0	0	01	NR	C
20140805	99999999	0	0	01	NR	N
20140805	99999999	14881	54902	02	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20140629	0	0	00X	NR	C
20140630	20140731	0	0	01	NR	P
20140801	20140828	0	0	01	NR	C
20140829	99999999	0	0	01	NR	N
20140829	99999999	14881	54902	02	LC	P

GVKEY 21431 CALIFORNIA RESOURCES CORP

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20141127	0	0	00X	NR	C
20141128	20141130	0	0	01	NR	P
20141201	99999999	15029	55089	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20141127	0	0	00X	NR	C
20141128	99999999	15029	55089	01	LC	P

GVKEY 111631 DEX MEDIA INC

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980618	0	0	00X	NR	C
19980619	20081231	86109	34769	01	LC	P
20090101	20100129	0	0	01	NR	P
20100201	20130430	93240	53338	03	LC	P
20130501	99999999	13923	54409	03	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980618	0	0	00X	NR	C
19980619	20081231	86109	34769	01	LC	P
20090101	20100129	0	0	01	NR	P
20100201	20130430	93240	53338	03	LC	P
20130501	20160106	13923	54409	03	LC	P
20160107	99999999	0	0	03	NR	P

GVKEY 176899 SANDRIDGE ENERGY INC

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20071105	0	0	00X	NU	C
20071106	99999999	92421	52847	02	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20071105	0	0	00X	NR	C
20071106	20160106	92421	52847	02	LC	P
20160107	99999999	0	0	02	NR	P

GVKEY 7883 NEWPORT CORP

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730501	19780130	57534	3179	00X	LU	C
19780131	20160531	57534	3179	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730501	19780130	57534	3179	00X	LU	C
19780131	20160429	57534	3179	01	LU	P

GVKEY 14438 ADT CORP

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20061001	20120930	0	0	00X	NR	C
20121001	20160531	13567	54174	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20061001	20120930	0	0	00X	NR	C
20121001	20160429	13567	54174	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 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.