

# CRSP/COMPUSTAT RELEASE NOTES

MAY 2017 MONTHLY UPDATE

## ABOUT THE MAY 2017 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is May 13, 2017. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ2017512– 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	10.55 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
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	47090
Total GVKEY Companies	44892
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	57382
Total CRSP Securities Linked	28147
Total GVKEYs in Link	44850
Total Link Records	100148
Total Link Records with a Link to CRSP	32674
Database Size	10.55 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	19251231-2017512	1-24130
Monthly trading calendar	19251231-20211231	1-1153
Annual trading calendar	19251231-20181229	1-94
Quarterly trading calendar	19251231-20181229	1-373
Semi-Annual trading calendar	19251231-20181229	1-187
Weekly trading calendar	19260102-2017512	1-4767

## 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
EBIT_DC	Earnings Before Interest and Taxes Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
TEQ	Stockholders Equity Total Index Fundamental	10	PDIV	Industrial Format, Pre-Divestiture Reporting, Standardized Presentation
TEQQ	Stockholders Equity - Total	10	PDIV	Industrial Format, Pre-Divestiture Reporting, Standardized Presentation

## MAY 2017 LINK EDITS

### GVKEY 107434 (MINCO GOLD CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20051122	99999999	90995	48796	01	LC	P
19980430	20051121	0	0	01C	NU	C
20051122	99999999	90995	48796	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20051122	20170127	90995	48796	01	LC	P
20170128	99999999	0	0	01	NR	P
19980430	20051121	0	0	01C	NU	C
20051122	20170127	90995	48796	01C	LX	N
20170128	99999999	0	0	01C	NR	N

### GVKEY 108645 (ULTRA PETROLEUM CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010118	99999999	88882	41178	01	LC	P
19900731	20010117	0	0	01C	NU	C
20010118	20040331	88882	41178	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010118	20160502	88882	41178	01	LC	P
20160503	20170331	0	0	01	NR	P
20170401	20170412	0	0	01	NR	C
20170413	99999999	0	0	01	NR	N
19900731	20010117	0	0	01C	NU	C
20010118	20040331	88882	41178	01C	LX	N
20170413	99999999	16682	41178	02	LC	P

**GVKEY 142460 (PEABODY ENERGY CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990401	20010522	0	0	00X	NR	C
20010523	20170331	88991	41580	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990401	20010522	0	0	00X	NR	C
20010523	20160413	88991	41580	01	LC	P
20160414	20170331	0	0	01	NR	P
20170401	20170403	0	0	01	NR	C
20170404	99999999	0	0	01	NR	N
20170404	99999999	16689	55925	03	LC	P

**GVKEY 163024 (VIRTUS TOTAL RETURN FUND INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20041001	20050223	0	0	00X	NU	C
20050224	20170331	90549	46148	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20041001	20050223	0	0	00X	NR	C
20050224	20170331	90549	46148	01	LC	P
20170401	99999999	70295	21954	01	LC	P

**GVKEY 180303 (WISDOMTREE AUS & NZ DEBT FD)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080625	20170331	92714	50852	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080625	20170322	92714	50852	01	LS	P
20170323	99999999	0	0	01	NR	P

**GVKEY 184742 (EMERALD OIL INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20100429	0	0	00X	NR	C
20100430	20110228	0	0	01	NR	P
20110301	20160331	12637	53701	01	LC	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20100429	0	0	00X	NR	C
20100430	20110228	0	0	01	NR	P
20110301	20160322	12637	53701	01	LC	P
20160323	99999999	0	0	01	NR	P

**GVKEY 185113 (STANDARD FINANCIAL CORP)****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20071001	20101006	0	0	00X	NR	C
20101007	99999999	12362	53545	01	LC	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20071001	20101006	0	0	00X	NR	C
20101007	20130925	12362	53545	01	LC	P
20130926	99999999	0	0	01	NR	P

**GVKEY 186681 (OLD PSG WIND-DOWN LTD)****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080601	20110330	0	0	00X	NR	C
20120430	20140619	0	0	01	NR	P
20140620	99999999	14735	54919	01	LC	P
20110331	20120429	0	0	01C	NR	C
20120430	20140619	0	0	01C	NR	N
20140620	99999999	14735	54919	01C	LX	N

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080601	20110330	0	0	00X	NR	C
20120430	20140619	0	0	01	NR	P
20140620	20161031	14735	54919	01	LC	P
20161101	99999999	0	0	01	NR	P
20110331	20120429	0	0	01C	NR	C
20120430	20140619	0	0	01C	NR	N
20140620	20161031	14735	54919	01C	LX	N
20161101	20161230	0	0	01C	NR	N

## 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](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

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.