

CRSP/COMPUSTAT RELEASE NOTES

FEBRUARY 2016 MONTHLY UPDATE

ABOUT THE FEBRUARY 2016 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is February 13, 2016. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20160212– 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	9.85 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	46177
Total GVKEY Companies	43979
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	55896
Total CRSP Securities Linked	27611
Total GVKEYs in Link	42273
Total Link Records	96645
Total Link Records with a Link to CRSP	32058
Database Size	9.85 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	19251231-20160212	1-23816
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	19260102-20160212	1-4702

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
IBC_DC	Income Before Extraordinary Items (Cash Flow) Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
IBC_DC	Income Before Extraordinary Items (Cash Flow) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

FEBRUARY 2016 LINK EDITS

GVKEY 15489 (KALOBOS PHARMACEUTICALS INC)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20130130	0	0	00X	NR	C
20130131	99999999	13755	54309	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20130130	0	0	00X	NR	C
20130131	20151216	13755	54309	01	LC	P
20151217	99999999	0	0	01	NR	P

GVKEY 17810 (LIQUID HOLDINGS GROUP INC)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20130725	0	0	00X	NR	C
20130726	99999999	14053	54483	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20130725	0	0	00X	NR	C
20130726	20151027	14053	54483	01	LC	P
20151028	99999999	0	0	01	NR	P

GVKEY 61298 (TEMPLETON RUSSIA & E EURO FD)

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950401	19950912	0	0	00X	NU	C
19950913	20151231	82241	30952	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950401	19950912	0	0	00X	NR	C
19950913	20151120	82241	30952	01	LC	P
20151121	20151130	0	0	01	NR	P
20151201	20151231	0	0	99X	NR	C

GVKEY 179817 (VERSO CORP)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20080514	0	0	00X	NR	C
20080515	99999999	92670	53017	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20080514	0	0	00X	NR	C
20080515	20150921	92670	53017	01	LC	P
20150922	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 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.