

CRSP/COMPUSTAT RELEASE NOTES

MARCH 2016 MONTHLY UPDATE

ABOUT THE MARCH 2016 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is March 12, 2016. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20160311– 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	9.88 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	46229
Total GVKEY Companies	44031
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	55970
Total CRSP Securities Linked	27626
Total GVKEYs in Link	42308
Total Link Records	96718
Total Link Records with a Link to CRSP	32074
Database Size	9.88 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	19251231-20160311	1-23835
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	19260102-20160311	1-4706

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
ISGR_DC	Investment Securities - Gain (Loss) - Realized Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
RSTCHELT	Restricted Cash and Investments - Long-Term	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
TXR_DC	Income Tax Refund Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

MARCH 2016 LINK EDITS

GVKEY 20967 PARAGON OFFSHORE PLC

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140730	0	0	00X	NR	C
20140731	20140803	0	0	01	NR	P
20140804	99999999	14784	54942	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140730	0	0	00X	NR	C
20140731	20140803	0	0	01	NR	P
20140804	20151217	14784	54942	01	LC	P
20151218	99999999	0	0	01	NR	P

GVKEY 105475 AVALON RARE METALS INC

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20101222	99999999	12439	53603	01	LC	P
19980430	20101221	0	0	01C	NR	C
20101222	99999999	12439	53603	01C	LX	N

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20101222	20151217	12439	53603	01	LC	P
20151218	99999999	0	0	01	NR	P
19980430	20101221	0	0	01C	NR	C
20101222	20151217	12439	53603	01C	LX	N
20151218	99999999	0	0	01C	NR	N

GVKEY 16022 (ISHARES CORE MSCI TOTAL INTL)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20121022	99999999	13608	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20121022	99999999	13608	37493	01	LS	P

GVKEY 16023 (ISHARES CORE MSCI EAFE ETF)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20121022	99999999	13609	54199	01	LS	P

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20121022	99999999	13609	37493	01	LS	P

GVKEY 16025 (ISHARES CORE 1-5 USD BD ETF)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20121022	99999999	13612	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20121022	99999999	13612	37493	01	LS	P

GVKEY 17777 (ISHARES MSCI USA MMNTUM FCTR)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130418	99999999	13851	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130418	99999999	13851	37493	01	LS	P

GVKEY 17778 (ISHARES MSCI USA SIZE FACTOR)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130418	99999999	13847	54199	01	LS	P

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130418	99999999	13847	37493	01	LS	P

GVKEY 17779 (ISHARES MSCI USA VALUE FACTR)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130418	99999999	13850	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM

20130418	99999999	13850	37493	01	LS	P
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GVKEY 17787 (ISHARES IBOND MAR 2016 CP EX)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13855	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13855	37493	01	LS	P

GVKEY 17788 (ISHARES IBOND MAR 2018 CP EX)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13854	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13854	37493	01	LS	P

GVKEY 17790 (ISHARES IBOND MAR 2020 CP EX)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13853	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13853	37493	01	LS	P

GVKEY 17791 (ISHARES IBOND MAR 2023 CP EX)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13852	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130419	99999999	13852	37493	01	LS	P

GVKEY 18298 (ISHARES IBONDS MAR 2016 CORP)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130710	99999999	14021	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130710	99999999	14021	37493	01	LS	P

GVKEY 18308 (ISHARES IBONDS MAR 2018 CORP)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM

20130710	99999999	14022	54199	01	LS	P
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New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130710	99999999	14022	37493	01	LS	P

GVKEY 18309 (ISHARES IBONDS MAR 2020 CORP)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130710	99999999	14025	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130710	99999999	14025	37493	01	LS	P

GVKEY 18310 (ISHARES IBONDS MAR 2023 CORP)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130710	99999999	14023	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130710	99999999	14023	37493	01	LS	P

GVKEY 18373 (ISHARES MSCI USA QUAL FACTOR)

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130718	99999999	14020	54199	01	LS	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130718	99999999	14020	37493	01	LS	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.