

# CRSP/COMPUSTAT RELEASE NOTES

MAY 2016 MONTHLY UPDATE

## ABOUT THE MAY 2016 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is May 14, 2016. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20160513– 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	10.11 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	46348
Total GVKEY Companies	44150
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	56176
Total CRSP Securities Linked	27728
Total GVKEYs in Link	42417
Total Link Records	96978
Total Link Records with a Link to CRSP	32190
Database Size	10.11 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	19251231-20160513	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	19260102-20160513	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
DERLLTQ_DC	Derivative Liabilities - Long-Term Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
DERALTQ_DC	Derivative Assets - Long Term Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
DTEP_DC	Extinguishment of Debt Pretax Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

## MAY 2016 LINK EDITS

### GVKEY 62990 AFFYMETRIX INC

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19960605	0	0	00X	NU	C
19960606	20160331	83616	14700	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19960605	0	0	00X	NR	C
19960606	20160331	83616	14700	01	LC	P

### GVKEY 1166 ASM INTERNATIONAL NV

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19810511	0	0	00X	NR	C
19810512	99999999	11077	374	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19810511	0	0	00X	NR	C
19810512	20150820	11077	374	01	LC	P
20150821	99999999	0	0	01	NR	P

**GVKEY 8440 PENN VIRGINIA CORP**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19630101	19670130	0	0	00X	NU	C
19670131	19721213	0	0	01	NU	P
19721214	99999999	61955	3730	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19630101	19670130	0	0	00X	NR	C
19670131	19721213	0	0	01	NR	P
19721214	20160112	61955	3730	01	LC	P
20160113	99999999	0	0	01	NR	P

**GVKEY 20259 CHC GROUP LTD**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890131	19911030	0	0	01C	NR	C
19911031	19911031	0	0	01C	NR	N
19931207	20080916	79969	12637	02	LC	P
20080917	20080930	0	0	02	NR	P
19911129	19931206	0	0	02C	NR	C
19931207	20080916	79969	12637	02C	LX	N
19980831	20080829	0	0	03	NR	N
19911031	20080930	0	0	03C	NR	J
20140117	20151210	14416	54708	05	LC	P
20151211	99999999	14416	54708	05	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890131	19911030	0	0	01C	NR	C
19911031	19911031	0	0	01C	NR	N
19931207	20080916	79969	12637	02	LC	P
20080917	20080930	0	0	03	NR	P
19911129	19931206	0	0	03C	NR	C
19931207	20080916	79969	12637	02C	LX	N
19980831	20080829	0	0	03	NR	N
19911031	20080930	0	0	03C	NR	J
20140117	20151210	14416	54708	05	LC	P
20151211	20160201	14416	54708	05	LC	P
20160202	99999999	0	0	05	NR	P

**GVKEY 29433 SPEED COMMERCE INC**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931215	0	0	00X	NU	C
19931216	99999999	80001	12694	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931215	0	0	00X	NR	C
19931216	20160120	80001	12694	01	LC	P
20160121	99999999	0	0	01	NR	P

**GVKEY 65376 SIGA TECHNOLOGIES INC**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19970908	0	0	00X	NU	C
19970909	99999999	85401	15686	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19970908	0	0	00X	NR	C
19970909	20150319	85401	15686	01	LC	P
20150320	99999999	0	0	01	NR	P

**GVKEY 165768 FREESEAS INC**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151216	99999999	91023	49999	01	LC	P
20040930	20080430	0	0	02	NR	N
20040930	20080430	0	0	03	NR	J

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20151216	20160422	91023	49999	01	LC	P
20160423	99999999	0	0	01	NR	P
20040930	20080430	0	0	02	NR	N
20040930	20080430	0	0	03	NR	J

**GVKEY 170627 MIDSTATES PETROLEUM CO INC**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20120419	0	0	00X	NR	C
20120420	99999999	13349	54043	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20120419	0	0	00X	NR	C
20120420	20160203	13349	54043	01	LC	P
20160204	99999999	0	0	01	NR	P

**GVKEY 174312 RHINO RESOURCE PARTNERS LP**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050401	20100929	0	0	00X	NR	C
20100930	99999999	12291	53506	01	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050401	20100929	0	0	00X	NR	C
20100930	20151217	12291	53506	01	LC	P
20151218	99999999	0	0	01	NR	P

**GVKEY 4875 FOXMEYER CORP**

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820401	19830711	0	0	00X	NR	C
19830712	19860314	67520	6168	01	LC	C
19860315	19941130	0	0	01	NR	C
19910829	19941012	76806	29608	01	LC	C
19941013	19941130	0	0	01	NR	C

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820401	19830711	0	0	00X	NR	C
19830712	19860314	67520	6168	01	LC	C
19860315	19910828	0	0	01	NR	C
19910829	19941012	76806	29608	01	LC	C
19941013	19941130	0	0	01	NR	C

## GVKEY 8975 READING ENTERTAINMENT

Old:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19831030	0	0	00X	NR	C
19831031	19831206	0	0	01	NR	P
19831207	19890930	14154	6659	01	LC	P
19891001	19891016	14154	6659	03	LC	C
19891017	20011231	14154	6659	03	LC	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19831030	0	0	00X	NR	C
19831031	19831206	0	0	01	NR	P
19831207	19890930	14154	6659	01	LC	P
19891001	19891016	14154	6659	01	LC	C
19891017	20011231	14154	6659	03	LC	P
20010101	20010131	0	0	03	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](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.