

# CRSP/COMPUSTAT RELEASE NOTES

JULY 2016 MONTHLY UPDATE

## SUN SOLARIS SUPPORT ENDING

In order to ensure that our subscribers continue to have robust and dependable data access, CRSP is retiring big-endian databases for use on Solaris platforms following publication of the December 2016 data cut that is available in January 2017. After this time CRSP databases will be available in flat file formats that can be used on all platforms, through our partner distributors such as WRDS and TQA, and for use with CRSP tools on the following CRSP-supported platforms:

- Windows 8.1 & 10 – 32-bit & 64-bit
- Red Hat Linux – 32-bit & 64-bit

Oracle's Solaris support at CRSP ended in June 2016. CRSP is making efforts to contact our subscribers impacted by this change to ensure a timely transition. Should you have immediate questions, please contact us at:

User Support – CRSP Research Products:  
Support@crsp.ChicagoBooth.edu  
312-263-6400 select # 2

## ABOUT THE JULY 2016 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is July 9, 2016. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20160708– 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
<i>Source</i>	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyyymm
Size	10.13 GB
Delivery	<a href="#">MOVEit Cloud</a>
CRSPAccess version	3.22 and higher – ts_print ccm_print

ATTRIBUTE	CCM FORMAT DATABASE
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	46449
Total GVKEY Companies	44251
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	56359
Total CRSP Securities Linked	27803
Total GVKEYS in Link	42524
Total Link Records	97223
Total Link Records with a Link to CRSP	32274
Database Size	10.05 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	19251231-20160708	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	19260102-20160708	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
ISOCURCD		917	BYN	NEW BELARUSIAN RUBLE

## JULY 2016 LINK EDITS

### GVKEY 148394 (PROGRESSIVE WASTE SOLUTIONS)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20020429	0	0	00X	NR	C
20090605	20160601	92949	53167	1	LC	P
20020430	20090604	92949	53167	01C	LX	C
20090605	20160601	92949	53167	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20020429	0	0	00X	NR	C
20090605	20160531	92949	53167	1	LC	P
20020430	20090604	92949	53167	01C	LX	C
20090605	20160531	92949	53167	01C	LX	N

### GVKEY 31419 (PREMIER EXHIBITIONS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950131	20060618	0	0	1	NR	P
20060619	99999999	91364	50868	1	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950131	20060618	0	0	1	NR	P
20060619	20160209	91364	50868	1	LC	P
20160210	99999999	0	0	1	NR	P

**GVKEY 63590 BANK OF IRELAND**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960917	20160531	83992	31738	90	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960917	20150213	83992	31738	90	LC	P
20150214	20160531	0	0	90	NR	P
20160630	99999999	0	0	91	NR	P

**GVKEY 110732 (WASTE CONNECTIONS INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980525	0	0	00X	NR	C
19980526	99999999	86097	16123	1	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980525	0	0	00X	NR	C
19980526	20160531	86097	16123	1	LC	P
20160601	99999999	92949	53167	1	LC	P
20160601	99999999	92949	53167	01C	LX	N

**GVKEY 156578 (ADVANCED EMISSIONS SOLUTIONS)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010101	20031030	0	0	00X	NR	C
20031031	20041013	0	0	1	NR	P
20041014	99999999	90400	45708	1	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010101	20031030	0	0	00X	NR	C
20031031	20041013	0	0	1	NR	P
20041014	20150202	90400	45708	1	LC	P
20150203	99999999	0	0	1	NR	P

**GVKEY 166460 (ASCENT SOLAR TECHNOLOGIES)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20060730	0	0	00X	NR	C
20060810	99999999	91428	50968	1	LC	P
20060731	20060731	0	0	2	NR	P
20060801	20060809	0	0	2	NR	C
20060810	20060831	0	0	2	NR	N

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20060730	0	0	00X	NR	C
20060810	20160224	91428	50968	1	LC	P
20160225	99999999	0	0	1	NR	P
20060731	20060731	0	0	2	NR	P
20060801	20060809	0	0	2	NR	C
20060810	20060831	0	0	2	NR	N

**GVKEY 178939 (CD INTERNATIONAL ENTERPRISES)****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20060830	0	0	00X	NR	C
20060831	20070923	0	0	1	NR	P
20070924	99999999	92266	52749	1	LC	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20060830	0	0	00X	NR	C
20060831	20070923	0	0	1	NR	P
20070924	20120710	92266	52749	1	LC	P
20120711	99999999	0	0	1	NR	P

**GVKEY 186061 (LILIS ENERGY INC)****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090930	20101130	0	0	1	NR	C
20101201	20111101	0	0	1	NR	P
20111102	99999999	13113	53936	1	LC	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090930	20101130	0	0	1	NR	C
20101201	20111101	0	0	1	NR	P
20111102	20160525	13113	53936	1	LC	P
20160526	99999999	0	0	1	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.