

ABOUT THE AUGUST 2014 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is August 10, 2014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20140808 – 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 (new)
Source	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	9.20 GB
Delivery Media	DVD
CRSPAccess version	3.1 and higher – ts_print ccm_print
CRSPSift Version (Windows only)	Yes – all currently supported versions.
SASEXCCM Engine	Version 9.3 (Early Adopters)
C	Yes – CA3.1 and higher
Fortran-95	Yes – CA3.1 and higher
Number of Data Items	Over 4000 quarterly & annual data items

PROGRAMMERS

C-programming is supported with all CRSPAccess versions. New C sample programs are included beginning with the CRSPAccess 3.22 release for use with the Xpressfeed data.

FORTTRAN-95 is supported in CRSPAccess release 3.22. 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 new 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 20140808	
Total Compustat Records	44680
Total GVKEY Companies	42482
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	53702
Total CRSP Securities Linked	26799
Total GVKEYs in Link	40969
Total Link Records	93988
Total Link Records with a Link to CRSP	31139
Database Size	9.20 GB

CALENDARS

The CCM database utilizes the CRSP stock calendars to align properly with CRSP data. Data in the CRSP daily Stock (and Indices) 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	19251231-20140808	1-23435
Monthly trading calendar	19251231-20181231	1-1117
Annual trading calendar	19251231-20151231	1-91
Quarterly trading calendar	19251231-20151231	1-361
Semi-Annual trading calendar	19251231-20151231	1-181
Weekly trading calendar	19260102-20140808	1-4623

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
NAT_DC	Nonadmitted Assets - Total (Statutory) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

AUGUST 2014 LINK EDITS

GVKEY 27786 CHESAPEAKE ENERGY CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910701	19930204	0	0	00X	NU	C
19930205	99999999	78877	11937	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910701	19930204	0	0	00X	NR	C
19930205	99999999	78877	11937	01	LC	P

GVKEY 4843 FOREST LABORATORIES -CL A

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600401	19660728	0	0	00X	NU	C
19660729	19671023	0	0	01	NU	P
19671024	20140630	45241	20753	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600401	19660728	0	0	00X	NR	C
19660729	19671023	0	0	01	NR	P
19671024	20140630	45241	20753	01	LC	P

GVKEY 163630 GENCO SHIPPING & TRADING

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20050721	0	0	00X	NR	C
20050722	20140630	90813	47018	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20050721	0	0	00X	NR	C
20050722	20140421	90813	47018	01	LC	P
20140422	20140630	0	0	01	NR	P
20140701	20140730	0	0	01	NR	C
20140731	99999999	0	0	01	NR	N
20140731	99999999	0	0	02	NR	P

GVKEY 6104 INTL PAPER CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	21573	20994	00X	LU	C
19620131	99999999	21573	20994	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	21573	20994	00X	LC	C
19620131	99999999	21573	20994	01	LC	P

GVKEY 127481 MAXYGEN INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991215	0	0	00X	NR	C
19991216	99999999	87499	17524	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991215	0	0	00X	NR	C
19991216	20130829	87499	17524	01	LC	C
20130830	20140630	0	0	01	NR	C

GVKEY 260775 MNC MEDIA INVESTMENT LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20040303	0	0	00X	NU	C
20040304	99999999	90087	44997	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20040303	0	0	00X	NR	C
20040304	20131231	90087	44997	90	LC	P
20140101	99999999	0	0	90	NR	P

GVKEY 104831 TELECOM CORP OF NEW ZEALAND

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900401	19910716	0	0	00X	NU	C
19910717	99999999	76760	29055	90	LU	P
19980430	19990331	0	0	91	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900401	19910716	0	0	00X	NR	C
19910717	20120709	76760	29055	90	LC	P
20120710	99999999	0	0	90	NR	P
19980430	19990331	0	0	91	NR	J

GVKEY 10581 TIMKEN CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	14795	21758	00X	LU	C
19620131	99999999	14795	21758	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	14795	21758	00X	LC	C
19620131	99999999	14795	21758	01	LC	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` (screen shot is displayed below). After making any changes, be sure to log off and back into Windows for the settings to be saved.

