

ABOUT THE SEPTEMBER 2014 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is September 13, 2014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20140912 – 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 | CMZyyyymm |
| Size | 9.23 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 20140912 | |
|--|---------|
| Total Compustat Records | 44855 |
| Total GVKEY Companies | 42657 |
| Total GVKEYX Indexes | 2198 |
| Total GVKEY/IID Securities | 53929 |
| Total CRSP Securities Linked | 26799 |
| Total GVKEYs in Link | 41118 |
| Total Link Records | 94180 |
| Total Link Records with a Link to CRSP | 31174 |
| Database Size | 9.23 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 | 19251231-20140912 | 1-23459 |
| 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 | 19260102-20140912 | 1-4628 |

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 |
|---------------|--|--------|------------|---|
| IVST_DC | Short-Term Investments Data Code | 15 | FSFO | Financial Services Format, Pro-Forma Reporting, Standardized Presentation |
| FFS_DC | Federal Funds Sold Data Code | 15 | FSFO | Financial Services Format, Pro-Forma Reporting, Standardized Presentation |
| FFSSPQ_DC | Federal Funds Sold and Securities Purchased Under Agreements to Resell Data Code | 2140 | BPFO | Bank Format, Pro-Forma Reporting, Standard Presentation |
| DLTCCQ_DC | Long Term Debt not Classified as Capital Data Code | 2140 | BPFO | Bank Format, Pro-Forma Reporting, Standard Presentation |
| FFSQ_DC | Federal Funds Sold Data Code | 2140 | BPFO | Bank Format, Pro-Forma Reporting, Standard Presentation |
| FFS_DC | Federal Funds Sold Data Code | 2140 | BPFO | Bank Format, Pro-Forma Reporting, Standard Presentation |
| DLTCC_DC | Debt - Long Term not Classified as Capital Data Code | 2140 | BPFO | Bank Format, Pro-Forma Reporting, Standard Presentation |
| FFSSP_DC | Federal Funds Sold and Securities Purchased Under Agreements to Resell Data Cod | 2140 | BPFO | Bank Format, Pro-Forma Reporting, Standard Presentation |

SEPTEMBER 2014 LINK EDITS

GVKEY 19932 (YADKIN FINANCIAL CORP)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|----|----------|----------|
| 19930129 | 19990228 | 0 | 0 | 01 | NR | P |
| 19990301 | 20140731 | 86793 | 16427 | 01 | LC | P |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|----|----------|----------|
| 19930129 | 19990228 | 0 | 0 | 01 | NR | P |
| 19990301 | 20140703 | 86793 | 16427 | 01 | LC | P |

GVKEY 10793 (TYSON FOODS INC)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|------|-----|----------|----------|
| 19621001 | 19630627 | 0 | 0 | 00X | NU | C |
| 19630628 | 19721213 | 0 | 0 | 01 | NU | P |
| 19721214 | 99999999 | 77730 | 4620 | 01 | LU | P |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|------|-----|----------|----------|
| 19621001 | 19630627 | 0 | 0 | 00X | NR | C |
| 19630628 | 19721213 | 0 | 0 | 01 | NR | P |
| 19721214 | 99999999 | 77730 | 4620 | 01 | LC | P |
| 19870227 | 99999999 | 0 | 0 | 02 | NR | N |

GVKEY 31692 (MB FINANCIAL INC)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19940401 | 19950406 | 0 | 0 | 00X | NU | C |
| 19950407 | 99999999 | 81541 | 13660 | 01 | LU | P |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19940401 | 19950406 | 0 | 0 | 00X | NR | C |
| 19950407 | 99999999 | 81541 | 13660 | 01 | LC | P |

GVKEY 113530 (LIME ENERGY CO)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19980501 | 19980830 | 0 | 0 | 00X | NR | C |
| 19980831 | 20001211 | 0 | 0 | 01 | NR | P |
| 20001212 | 20060609 | 88850 | 41078 | 01 | LC | P |
| 20060610 | 20080224 | 0 | 0 | 01 | NR | P |
| 20080225 | 99999999 | 92556 | 52949 | 01 | LC | P |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19980501 | 19980830 | 0 | 0 | 00X | NR | C |
| 19980831 | 20001211 | 0 | 0 | 01 | NR | P |
| 20001212 | 20060611 | 88850 | 41078 | 01 | LC | P |
| 20060612 | 20080224 | 0 | 0 | 01 | NR | P |
| 20080225 | 99999999 | 88850 | 41078 | 01 | LC | P |

GVKEY 106897 (KOBEX CAPITAL CORP)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 20021129 | 20050705 | 0 | 0 | 01 | NR | P |
| 20050706 | 99999999 | 90785 | 46995 | 01 | LC | P |
| 19880930 | 20021128 | 0 | 0 | 01C | NR | C |
| 20021129 | 20050705 | 0 | 0 | 01C | NR | N |
| 20050706 | 99999999 | 90785 | 46995 | 01C | LX | N |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 20021129 | 20050705 | 0 | 0 | 01 | NR | P |
| 20050706 | 20130531 | 90785 | 46995 | 01 | LC | P |
| 20130601 | 99999999 | 0 | 0 | 01 | NR | P |
| 19880930 | 20021128 | 0 | 0 | 01C | NR | C |
| 20021129 | 20050705 | 0 | 0 | 01C | NR | N |
| 20050706 | 20130531 | 90785 | 46995 | 01C | LX | N |
| 20130601 | 99999999 | 0 | 0 | 01C | NR | N |

GVKEY 121717 (MECKLERMEDIA CORP)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19980101 | 19990624 | 0 | 0 | 00X | NR | C |
| 19990625 | 99999999 | 86977 | 16613 | 01 | LC | P |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19980101 | 19990624 | 0 | 0 | 00X | NR | C |
| 19990625 | 20140605 | 86977 | 16613 | 01 | LC | P |
| 20140606 | 99999999 | 0 | 0 | 01 | NR | P |

GVKEY 127475 (FAB UNIVERSAL CORP)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19990101 | 20000427 | 0 | 0 | 00X | NR | C |
| 20000428 | 20080206 | 0 | 0 | 01 | NR | P |
| 20080207 | 99999999 | 92582 | 52966 | 01 | LC | P |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19990101 | 20000427 | 0 | 0 | 00X | NR | C |
| 20000428 | 20080206 | 0 | 0 | 01 | NR | C |
| 20080207 | 20131121 | 92582 | 52966 | 01 | LC | C |
| 20131122 | 99999999 | 0 | 0 | 01 | NR | C |

GVKEY 185227 (BODY CENTRAL CORP)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 20050101 | 20101014 | 0 | 0 | 00X | NR | C |
| 20101015 | 99999999 | 12349 | 53534 | 01 | LC | P |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 20050101 | 20101014 | 0 | 0 | 00X | NR | C |
| 20101015 | 20140708 | 12349 | 53534 | 01 | LC | P |
| 20140709 | 99999999 | 0 | 0 | 01 | NR | P |

GVKEY 13288 (ROCK CREEK PHARMACEUTICALS)

OLD:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19860101 | 19860324 | 0 | 0 | 00X | NU | C |
| 19860325 | 19880111 | 75497 | 7998 | 01 | LC | C |
| 19880112 | 20000320 | 0 | 0 | 01 | NR | C |
| 20000321 | 99999999 | 87816 | 18443 | 01 | LC | C |

NEW:

| LINKENDDT | LPERMNO | LPERMCO | LI | ID | LINKTYPE | LINKPRIM |
|-----------|----------|---------|-------|-----|----------|----------|
| 19860101 | 19860324 | 0 | 0 | 00X | NU | C |
| 19860325 | 19880111 | 87816 | 18443 | 01 | LC | C |
| 19880112 | 20000320 | 0 | 0 | 01 | NR | C |
| 20000321 | 99999999 | 87816 | 18443 | 01 | LC | C |

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 /acbin 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.