

ABOUT THE NOVEMBER 2014 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is November 9, 2014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20141109 – 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	9.29 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.

FORTRAN-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 20141109	
Total Compustat Records	45031
Total GVKEY Companies	42833
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54182
Total CRSP Securities Linked	26945
Total GVKEYs in Link	41279
Total Link Records	94534
Total Link Records with a Link to CRSP	31308
Database Size	9.29 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	19251231-20141109	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	19260102-20141109	1-4632

NOVEMBER 2014 LINK EDITS

GVKEY 8210 (OVERSEAS SHIPHOLDING GROUP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19690101	19700129	0	0	00X	NU	C
19700130	19701104	0	0	01	NU	P
19701105	20140630	51457	21346	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19690101	19700129	0	0	00X	NU	C
19700130	19701104	0	0	01	NU	P
19701105	20121113	51457	21346	01	LC	P
20121114	20140630	0	0	01	NR	P
20141009	99999999	14976	55056	03	LC	P

GVKEY 25937 (LIGAND PHARMACEUTICAL INC)

OLD:

LINKDT LINKENDDT LPERMNO LPERMCO LIID LINKTYPE LINKPRIM

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19921117	0	0	00X	NR	C
19921118	19941124	78081	11806	01	LD	J
19921118	99999999	78081	11806	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19921117	0	0	00X	NR	C
19921118	19941031	78081	11806	01	LC	P
19941101	19941124	78081	11806	01	LC	C
19941125	99999999	78081	11806	02	LC	P

GVKEY 15172FIAT CHRYSLER AUTOMOBILES NV

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19850130	0	0	00X	NR	C
19850131	19890213	0	0	90	NU	C
19890214	20070822	75456	1720	90	LU	C
20070823	99999999	0	0	90	NR	C
19980430	20070731	0	0	91	NU	N
19980430	20130131	0	0	92	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20141013	99999999	14987	55064	07	LC	P
19850131	19890213	0	0	90	NU	C
19890214	20070822	75456	1720	90	LC	C
20070823	20140930	0	0	90	NR	C
20141001	20141012	0	0	90	NR	C
20141013	99999999	0	0	90	NR	N
19980430	20070731	0	0	91	NR	N
19980430	20130131	0	0	92	NR	J

GVKEY 8176 (ORBIT INTERNATIONAL CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740401	19790130	59871	3396	00X	LU	C
19790131	99999999	59871	3396	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740401	19790130	59871	3396	00X	LN	C
19790131	20141029	59871	3396	01	LC	P
20141030	99999999	0	0	01	NR	P

GVKEY 10374 (PULSE ELECTRONICS CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19650101	19680130	0	0	00X	NR	C
19680131	99999999	44513	21717	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19650101	19670531	0	0	00X	NR	C
19670601	19680130	44513	21717	00X	LC	C
19680131	20141016	44513	21717	01	LC	P
20141017	99999999	0	0	01	NR	P

GVKEY 184241 (UNITEK GLOBAL SERVICES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070701	20100128	0	0	00X	NR	C
20100129	20101110	0	0	01	NR	P
20101111	99999999	88806	40995	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070701	20100128	0	0	00X	NR	C
20100129	20101110	0	0	01	NR	P
20101111	20140820	88806	40995	01	LC	P

GVKEY 5071 (GENERAL MILLS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500601	19620130	17144	20798	00X	LU	C
19620131	99999999	17144	20798	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500601	19620130	17144	20798	00X	LC	C
19620131	99999999	17144	20798	01	LC	P

GVKEY 10813 (URS CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19661101	19680829	0	0	00X	NU	C
19680830	19700315	0	0	01	NU	P
19700316	99999999	50278	21749	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19661101	19680829	0	0	00X	NR	C
19680830	19700315	0	0	01	NR	P
19700316	20141016	50278	21749	01	LC	P

GVKEY 12236 (MEASUREMENT SPECIALTIES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850401	19880927	0	0	00X	NU	C
19880928	99999999	12217	8268	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850401	19880927	0	0	00X	NR	C
19880928	99999999	12217	8268	01	LC	C

GVKEY 15212 (CROSSAMERICA PARTNERS LP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20121030	0	0	00X	NR	C
20121031	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20121024	0	0	00X	NR	C
20121025	99999999	13615	54202	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 /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.