

ABOUT THE MARCH 2015 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is March 15, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20150313 – 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
Source	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	9.53 GB
Delivery	MOVEit Cloud
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 20150313	
Total Compustat Records	45316
Total GVKEY Companies	43118
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54601
Total CRSP Securities Linked	27113
Total GVKEYs in Link	41516
Total Link Records	95046
Total Link Records with a Link to CRSP	31499
Database Size	9.53 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	19251231-20150313	1-23584
Monthly trading calendar	19251231-20191231	1-1129
Annual trading calendar	19251231-20161230	1-92
Quarterly trading calendar	19251231-20161230	1-365
Semi-Annual trading calendar	19251231-20161230	1-183
Weekly trading calendar	19260102-20150313	1-4654

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
AQA_DC	Acquisition/Merger After-tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQD_DC	Acquisition/Merger Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQEPS_DC	Acquisition/Merger Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQP_DC	Acquisition/Merger Pretax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
CGRI_DC	Capital Gains - Realized (Insurance) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
DERAC_DC	Derivative Assets - Current Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
DERLC_DC	Derivative Liabilities - Current Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
IASCI_DC	Investment Assets (Insurance) - Securities - Sundry (Cost) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
RARI_DC	Reinsurance Assets - Receivable/Debtors (Insurance) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
RCD_DC	Restructuring Costs Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
RCEPS_DC	Restructuring Costs Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation

MARCH 2015 LINK EDITS

GVKEY 23170 (NORSAT INTL INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19880128	0	0	00X	NU	C
19910715	20031014	76958	11021	01	LU	P
20031015	99999999	0	0	01	NU	P
19880129	19910714	0	0	01C	NU	C
19910715	20031014	76958	11021	01C	LX	N
20031015	99999999	0	0	01C	NU	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910715	20031014	76958	11021	01	LC	P
20031015	20150209	0	0	01	NR	P
20150210	99999999	76958	11021	01	LC	P
19880129	19910714	0	0	01C	NR	C
19910715	20031014	76958	11021	01C	LX	N
20031015	20150209	0	0	01C	NR	N
20150210	99999999	76958	11021	01C	LX	N

GVKEY 6972 (MAKITA CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760301	19780130	0	0	00X	NR	C
20120330	99999999	0	0	01	NR	N
19780131	99999999	51087	2944	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760301	19780130	0	0	00X	NR	C
20120629	20121130	0	0	01	NR	N
19780131	20130419	51087	2944	90	LC	P
20130420	99999999	0	0	90	NR	P

GVKEY 1951 (PERSEON CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800901	19801208	0	0	00X	NR	C
19801209	99999999	16249	674	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800901	19801208	0	0	00X	NR	C
19801209	19910102	16249	674	01	LC	C
19910103	20050608	0	0	01	NR	C
20050609	99999999	16249	674	01	LC	C

GVKEY 7637 (MYLAN NV)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730223	99999999	69550	3104	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730223	99999999	69550	3104	01	LC	P

GVKEY 31673 (AMERISOURCEBERGEN CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19931001	19950403	0	0	00X	NU	C
19950404	99999999	81540	13650	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19931001	19950403	0	0	00X	NR	C
19950404	99999999	81540	13650	01	LC	P

GVKEY 64162 (COVANCE INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961230	0	0	00X	NU	C
19961231	19970113	0	0	01	NU	P
19970114	99999999	84364	31821	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961230	0	0	00X	NR	C
19961231	19970113	0	0	01	NR	P
19970114	20150218	84364	31821	01	LC	P

GVKEY 14960 (LABORATORY CP OF AMER HLDGS)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19880706	0	0	00X	NU	C
19880707	99999999	12062	9848	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19880101	19880706	0	0	00X	NR	C	
19880707	99999999	12062	9848	01	LC	P	

GVKEY 21496 (ORBITAL SCIENCES CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19900423	0	0	00X	NU	C
19900424	20150227	76139	10566	01	LU	P

New:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19890101	19900423	0	0	00X	NR	C	
19900424	20150209	76139	10566	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.