

ABOUT THE MAY 2015 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is May 10, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20150508 – 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	9.61 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 20150508	
Total Compustat Records	45440
Total GVKEY Companies	43242
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54778
Total CRSP Securities Linked	27199
Total GVKEYs in Link	41630
Total Link Records	95276
Total Link Records with a Link to CRSP	31590
Database Size	9.61 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	19251231-20150508	1-23623
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	19260102-20150508	1-4662

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
IASTI_DC	Investment Assets - Securities - Total (Insurance) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
IAFXI_DC	Investment Assets - Fixed Income Securities (Insurance) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

MAY 2015 LINK EDITS

GVKEY 62977 (SALIX PHARMACEUTICALS LTD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960628	19980331	0	0	01C	NR	P
20001120	20150430	88811	40999	02	LC	P
19980430	20001119	0	0	02C	NR	C
20001120	20150430	88811	40999	02C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960628	19980331	0	0	01C	NR	P
20001120	20150331	88811	40999	02	LC	P
19980430	20001119	0	0	02C	NR	C
20001120	20150331	88811	40999	02C	LX	N

GVKEY 177405 (ALLIED NEVADA GOLD CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20070509	0	0	00X	NR	C
20070510	99999999	91976	52248	01	LC	P
20070510	99999999	91976	52248	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20070509	0	0	00X	NR	C
20070510	20150309	91976	52248	01	LC	P
20150310	99999999	0	0	01	NR	P
20070510	20150309	91976	52248	01C	LX	N
20150310	99999999	0	0	01C	NR	N

GVKEY 118121 (CORINTHIAN COLLEGES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960701	19990204	0	0	00X	NU	C
19990205	99999999	86715	16398	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960701	19990204	0	0	00X	NR	C
19990205	20150213	86715	16398	01	LC	P
20150214	99999999	0	0	01	NR	P

GVKEY 65218 (COGENTIX MEDICAL INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970829	20051002	0	0	01	NR	P
20051003	99999999	90942	47871	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970829	20051002	0	0	01	NR	P
20051003	20150331	90942	47871	01	LC	P
20150401	99999999	78217	11851	01	LC	P

GVKEY 26246 (VISION-SCIENCES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910401	19921214	0	0	00X	NU	C
19921215	20150331	78217	11851	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910401	19921214	0	0	00X	NR	C
19921215	20150331	78217	11851	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.