

ABOUT THE JUNE 2015 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is June 13, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20150612 – 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	9.65 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.

FORTTRAN-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 20150612	
Total Compustat Records	45548
Total GVKEY Companies	43350
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54951
Total CRSP Securities Linked	27244
Total GVKEYs in Link	41712
Total Link Records	95427
Total Link Records with a Link to CRSP	31641
Database Size	9.65 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	19251231-20150612	1-23647
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	19260102-20150612	1-4667

JUNE 2015 LINK EDITS

GVKEY 4632 (CALADRIUS BIOSCIENCES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19791001	19810408	0	0	00X	NR	C
19810409	19951011	34666	1783	02	LC	P
19951012	20070808	0	0	02	NR	P
20070809	20130809	34666	1783	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19791001	19810408	0	0	00X	NR	C
19810409	19951011	34666	1783	02	LC	P
19951012	20070808	0	0	02	NR	P
20070809	99999999	34666	1783	02	LC	P

GVKEY 28485 (COLLIERS INTL GROUP INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980430	99999999	81208	13517	01	LU	P
19930630	19950119	0	0	01C	NU	C
19950120	19980429	81208	13517	01C	LX	C
19980430	99999999	81208	13517	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980430	99999999	81208	13517	01	LC	P
19930630	19950119	0	0	01C	NR	C
19950120	19980429	81208	13517	01C	LX	C
19980430	99999999	81208	13517	01C	LX	N

GVKEY 63671 (ORCKIT COMMUNICATI)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19960926	0	0	00X	NU	C
19960927	99999999	84008	14991	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19960926	0	0	00X	NR	C
19960927	20120621	84008	14991	01	LC	P
20120622	99999999	0	0	01	NR	P

GVKEY 239356 (PROMOTORA DE INFORMACIONES)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20101202	0	0	00X	NR	C
20101203	20120229	12382	53562	90	LC	P
20120301	20140630	12382	53562	90	LC	J
20140701	99999999	12382	53562	90	LC	P
20101203	20120229	12383	53562	91	LC	J
20120301	20140630	12383	53562	91	LC	P
20140701	20140731	12383	53562	91	LC	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20101202	0	0	00X	NR	C
20101203	20120229	12382	53562	90	LC	P
20120301	20140630	12382	53562	90	LC	J
20140701	20140922	12382	53562	90	LC	P
20101203	20120229	12383	53562	91	LC	J
20120301	20140630	12383	53562	91	LC	P
20140701	20140714	12383	53562	91	LC	J

GVKEY 005492 (HARRIS CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500701	19620130	0	0	00X	NR	C
19620131	99999999	25582	20883	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500701	19620130	0	0	00X	NR	C
19620131	99999999	25582	20883	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 acsbin`
 - ♦ 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 /acsbin 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.