

### ABOUT THE APRIL 2015 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is April 11, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20150410 – 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
<b>Source</b>	<b>Compustat Xpressfeed</b>
Volume Label	CMZyyyyymm
Size	9.57 GB
Delivery	<a href="#">MOVEit Cloud</a>
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 20150410	
Total Compustat Records	45396
Total GVKEY Companies	43198
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54706
Total CRSP Securities Linked	27152
Total GVKEYs in Link	41576
Total Link Records	95163
Total Link Records with a Link to CRSP	31540
Database Size	9.57 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	19251231-20150410	1-23603
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	19260102-20150410	1-4658

## 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
IPC_DC	Investment Property (Cost) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
RLP_DC	Reinsurance Liabilities - Payables/Creditors Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

## APRIL 2015 LINK EDITS

### GVKEY 64355 (GOLDEN OCEAN GROUP LTD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19970206	0	0	00X	NU	C
19970207	99999999	84566	15323	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19970206	0	0	00X	NR	C
19970207	99999999	84566	15323	01	LC	P

### GVKEY 118795 (QUICKSILVER RESOURCES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990304	0	0	00X	NU	C
19990305	99999999	86759	35017	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990304	0	0	00X	NR	C
19990305	20150107	86759	35017	01	LC	P
20150108	99999999	0	0	01	NR	P

### GVKEY 126434 (RAINMAKER SYSTEMS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991116	0	0	00X	NR	C
19991117	99999999	87414	17387	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991116	0	0	00X	NR	C
19991117	20130612	87414	17387	01	LC	P
20130613	99999999	0	0	01	NR	P

**GVKEY (166458 ATLAS ENERGY GROUP LLC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20060720	0	0	00X	NR	C
20060721	99999999	91376	50950	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20060720	0	0	00X	NR	C
20060721	20150227	91376	50950	01	LC	P
20150302	99999999	15188	55178	01	LC	P

**GVKEY 1966 (BACARDI CORP -CL A)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19771229	0	0	00X	NU	C
19771230	19830116	0	0	01	NU	C
19830117	19861222	16353	5771	01	LU	C
19861223	19981030	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19771229	0	0	00X	NR	C
19771230	19830116	0	0	01	NR	C
19830117	19861222	16353	5771	01	LC	C
19861223	19981030	0	0	01	NR	C
19810130	19821231	0	0	02	NR	J

**GVKEY 13649 (NATIONAL HOLDINGS CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19861001	19870622	0	0	00X	NU	C
19870623	19870629	11441	9278	00X	LU	C
19870630	20041029	11441	9278	01	LU	P
20041030	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19861001	19870622	0	0	00X	NR	C
19870623	20041029	11441	9278	01	LC	P
20041030	20150302	0	0	01	NR	P
20150303	99999999	11441	9278	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](mailto: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.