

ABOUT THE FEBRUARY 2015 CRSP/COMPUSTAT MERGED DATABASE

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

- CMZ20150215 – 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	9.50 GB
Delivery	MOVEit Cloud
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. 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 20150215	
Total Compustat Records	45237
Total GVKEY Companies	43039
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54494
Total CRSP Securities Linked	27076
Total GVKEYs in Link	41451
Total Link Records	94922
Total Link Records with a Link to CRSP	31456
Database Size	9.50 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	19251231-20150213	1-23565
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	19260102-20150213	1-4650

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
AQASA_DC	Acquisition/Merger After-Tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQDSA_DC	Acquisition/Merger Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQEPSQ_DC	Acquisition/Merger Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQEPSSA_DC	Acquisition/Merger Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQEPSY_DC	Acquisition/Merger Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQPQ_DC	Acquisition/Merger Pretax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQPSA_DC	Acquisition/Merger Pretax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
AQPY_DC	Acquisition/Merger Pretax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
GDWLID12_DC	Impairments Diluted EPS / 12mm Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
GDWLIEPS12_DC	Impairment of Goodwill Basic EPS Effect 12MM Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
RSTCHE	Restricted Cash and Investments - Current	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
SETD_DC	Settlement (Litigation/Insurance) Diluted EPS Effect Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

FEBRUARY 2015 LINK EDITS

GVKEY 9359 (SAFEWAY INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	17291	22765	00X	LU	C
19620131	19861124	17291	22765	01	LU	C
19861125	19900425	0	0	01	NU	C
19900426	99999999	76149	22765	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	17291	22765	00X	LC	C
19620131	19861124	17291	22765	01	LC	C
19861125	19900425	0	0	01	NR	C
19900426	20150129	76149	22765	01	LC	C

GVKEY 177264 (COVIDIEN PLC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20051001	20070701	0	0	00X	NR	C
20070702	99999999	92156	52417	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20051001	20070701	0	0	00X	NR	C
20070702	20150126	92156	52417	02	LC	P

GVKEY 63866 (CUBIST PHARMACEUTICALS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961024	0	0	00X	NU	C
19961025	99999999	84060	15079	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961024	0	0	00X	NR	C
19961025	20150121	84060	15079	01	LC	P

GVKEY 7257 (MERCK & CO)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620101	22752	21188	00X	LN	C
19620102	99999999	22752	21188	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620101	22752	21188	00X	LC	C
19620102	99999999	22752	21188	01	LC	P

GVKEY 11220 (VORNADO REALTY TRUST)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19590901	19630328	0	0	00X	NU	C
19630329	99999999	28388	21874	01	LU	P
19980430	20060131	0	0	02	NU	J
20040831	20060131	0	0	06	NU	J
20041130	20060131	0	0	07	NU	J
20050630	20060131	0	0	09	NU	J
20050831	20060131	0	0	11	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19590901	19620130	0	0	00X	NR	C
19620131	19630328	28388	21874	00X	LC	C
19630329	99999999	28388	21874	01	LC	P
19980430	20060131	0	0	02	NR	J
20040831	20060131	0	0	06	NR	J
20041130	20060131	0	0	07	NR	J
20050630	20060131	0	0	09	NR	J
20050831	20060131	0	0	11	NR	J

GVKEY 6109 (INTL RECTIFIER CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19520701	19620130	0	0	00X	NU	C
19620131	99999999	27705	20996	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19520701	19601211	0	0	00X	NR	C
19601212	19620130	27705	20996	00X	LC	C
19620131	20150113	27705	20996	01	LC	P

GVKEY 13582 (CPS TECHNOLOGIES CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19870714	0	0	00X	NU	C
19870715	19870730	11511	9340	00X	LU	C
19870731	19930618	11511	9340	01	LU	C
19930619	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19870714	0	0	00X	NR	C
19870715	19930618	11511	9340	01	LC	C
19930619	20150114	0	0	01	NR	C
20150115	99999999	11511	9340	01	LC	C

GVKEY 176224 (FIRST TR TTL US MKT ALPHADEX)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20061206	0	0	00X	NR	C
20061207	99999999	91637	51532	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20061206	0	0	00X	NR	C
20061207	99999999	91637	50838	01	LS	P

GVKEY 66000 (ACRE REALTY INVESTORS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19970130	0	0	00X	NU	C
19970131	19971208	0	0	01	NU	C
19971209	99999999	85659	32187	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19970130	0	0	00X	NR	C
19970131	19971208	0	0	01	NR	C
19971209	19980429	85659	32187	01	LN	C
19980430	99999999	85659	32187	01	LC	C

GVKEY 65030 (CARDERO RESOURCE CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050124	99999999	90519	46090	01	LC	P
19980430	20050123	0	0	01C	NU	C
20050124	99999999	90519	46090	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050124	20131122	90519	46090	01	LC	P
20131123	99999999	0	0	01	NR	P
19980430	20050123	0	0	01C	NR	C
20050124	20131122	90519	46090	01C	LX	N
20131123	99999999	0	0	01C	NR	N

GVKEY 107965 (QUATERRA RESOURCES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080303	99999999	92607	52980	01	LC	P
19980430	20080302	0	0	01C	NU	C
20080303	99999999	92607	52980	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080303	20140206	92607	52980	01	LC	P
20140207	99999999	0	0	01	NR	P
19980430	20080302	0	0	01C	NR	C
20080303	20140206	92607	52980	01C	LX	N
20140207	99999999	0	0	01C	NR	N

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.