

ABOUT THE MAY 2014 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is May 11, 2014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20140509 – 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 (new)
Source	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	9.09 GB
Delivery Media	DVD
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. New C sample programs are included beginning with the CRSPAccess 3.22 release for use with the Xpressfeed data.

FORTTRAN-95 is supported in CRSPAccess release 3.22. 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 new 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 20140509	
Total Compustat Records	44356
Total GVKEY Companies	42158
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	53226
Total CRSP Securities Linked	26624
Total GVKEYs in Link	40658
Total Link Records	93401
Total Link Records with a Link to CRSP	30946
Database Size	9.09 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	19251231-20140509	1-23372
Monthly trading calendar	19251231-20181231	1-1117
Annual trading calendar	19251231-20151231	1-91
Quarterly trading calendar	19251231-20151231	1-361
Semi-Annual trading calendar	19251231-20151231	1-181
Weekly trading calendar	19260102-20140509	1-4610

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
AQDY_FN	Acquisition/Merger Diluted EPS Footnote	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
XS_DC	Expense - Sundry Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

MAY 2014 LINK EDITS

GVKEY 17196 (UNILENS VISION INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19891117	19940906	77571	28850	01	LU	C
19940907	99999999	0	0	01	NU	C
19880129	19891116	0	0	01C	NU	C
19891117	19940906	77571	28850	01C	LX	N
19940907	99999999	0	0	01C	NU	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19891117	19940721	77571	28850	01	LC	P
19940722	19940809	0	0	01	NR	P
19940810	19940906	77571	28850	01	LC	P
19940907	99999999	0	0	01	NR	P
19880129	19891116	0	0	01C	NR	P
19891117	19891129	77571	28850	01C	LX	P
19891130	19940721	77571	28850	01C	LX	N
19940722	19940809	0	0	01C	NR	N
19940810	19940906	77571	28850	01C	LX	N
19940907	99999999	0	0	01C	NR	N

GVKEY 10121 (NAVIENT CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19810129	0	0	00X	NR	C
19831031	19920630	0	0	01	NR	P
19920701	19920731	0	0	01	NR	J
19810130	19830930	0	0	02	NR	P
19831001	19920731	0	0	02	NR	J
19900928	19910628	0	0	03	NU	J
19820129	19920630	0	0	04	NR	N
19920701	20020519	0	0	04	NR	P

20020520	99999999	66325	6412	04	LC	P
19991231	20051230	0	0	06	NR	N
20031231	20060131	0	0	07	NR	J
20050729	20051230	0	0	09	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19810129	0	0	00X	NR	C
19831031	19920630	0	0	01	NR	P
19920701	19920731	0	0	01	NR	J
19810130	19830930	0	0	02	NR	P
19831001	19920731	0	0	02	NR	J
19900928	19910628	0	0	03	NR	J
19820129	19830922	0	0	04	NR	N
19830923	19920630	66325	6412	04	LC	N
19920701	99999999	66325	6412	04	LC	P
19991231	20051230	0	0	06	NR	N
20031231	20060131	0	0	07	NR	J
20050729	20051230	0	0	09	NR	J

GVKEY 23675 (NUVEEN PA INVT QUAL MUN FD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900701	19910220	0	0	00X	NU	C
19910221	99999999	76572	28989	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900701	19910220	0	0	00X	NR	C
19910221	99999999	76572	28989	01	LC	P
20140430	99999999	0	0	07	NR	J

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.