

ABOUT THE OCTOBER 2014 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is October 12, 2014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20141010 – 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	9.26 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 20141010	
Total Compustat Records	44929
Total GVKEY Companies	42731
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54037
Total CRSP Securities Linked	26879
Total GVKEYs in Link	41182
Total Link Records	94335
Total Link Records with a Link to CRSP	31229
Database Size	9.26 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	19251231-20141010	1-23459
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	19260102-20141010	1-4632

NEW DATA ITEMS

Listed in the table below are new data items and new keysets for existing data items that have been added this quarter.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
DLTCC_DC	Debt - Long Term not Classified as Capital Data Code	2140	BPFO	Bank Format, Pro-Forma Reporting, Standard Presentation
DLTCCQ_DC	Long Term Debt not Classified as Capital Data Code	2140	BPFO	Bank Format, Pro-Forma Reporting, Standard Presentation
IVST_DC	Short-Term Investments Data Code	15	FSFO	Financial Services Format, Pro-Forma Reporting, Standardized Presentation
FFS_DC	Federal Funds Sold Data Code	15	FSFO	Financial Services Format, Pro-Forma Reporting, Standardized Presentation
FFS_DC	Federal Funds Sold Data Code	2140	BPFO	Bank Format, Pro-Forma Reporting, Standard Presentation
FFSQ_DC	Federal Funds Sold Data Code	2140	BPFO	Bank Format, Pro-Forma Reporting, Standard Presentation
FFSSP_DC	Federal Funds Sold and Securities Purchased Under Agreements to Resell Data Cod	2140	BPFO	Bank Format, Pro-Forma Reporting, Standard Presentation
FFSSPQ_DC	Federal Funds Sold and Securities Purchased Under Agreements to Resell Data Code	2140	BPFO	Bank Format, Pro-Forma Reporting, Standard Presentation
NAT_DC	Nonadmitted Assets - Total (Statutory) Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
PNRSHOQ_FN	Nonred Pfd Shares Outs (000) - Quarterly Footnote	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

OCTOBER 2014 LINK EDITS

8838 PYRAMID OIL CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19780130	0	0	00X	NU	C
19780131	20140930	64822	3737	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19780130	0	0	00X	NR	C
19780131	20060820	0	0	01	NR	C
20060821	20140910	64822	3737	01	LC	C

7331 MICROS SYSTEMS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790701	19810212	0	0	00X	NU	C
19810213	20140930	53480	2829	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790701	19810212	0	0	00X	NR	C
19810213	20140908	53480	2829	01	LC	P

GVKEY 19932 (YADKIN FINANCIAL CORP)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19930129	19990228	0	0	01	NR	P
19990301	20140731	86793	16427	01	LC	P

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19930129	19990228	0	0	01	NR	P
19990301	20140703	86793	16427	01	LC	P

GVKEY 10793 (TYSON FOODS INC)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19621001	19630627	0	0	00X	NU	C
19630628	19721213	0	0	01	NU	P
19721214	99999999	77730	4620	01	LU	P

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19621001	19630627	0	0	00X	NR	C
19630628	19721213	0	0	01	NR	P
19721214	99999999	77730	4620	01	LC	P
19870227	99999999	0	0	02	NR	N

GVKEY 31692 (MB FINANCIAL INC)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19940401	19950406	0	0	00X	NU	C
19950407	99999999	81541	13660	01	LU	P

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19940401	19950406	0	0	00X	NR	C
19950407	99999999	81541	13660	01	LC	P

GVKEY 113530 (LIME ENERGY CO)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19980501	19980830	0	0	00X	NR	C
19980831	20001211	0	0	01	NR	P
20001212	20060609	88850	41078	01	LC	P
20060610	20080224	0	0	01	NR	P
20080225	99999999	92556	52949	01	LC	P

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19980501	19980830	0	0	00X	NR	C
19980831	20001211	0	0	01	NR	P
20001212	20060611	88850	41078	01	LC	P
20060612	20080224	0	0	01	NR	P
20080225	99999999	88850	41078	01	LC	P

GVKEY 106897 (KOBEX CAPITAL CORP)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
20021129	20050705	0	0	01	NR	P
20050706	99999999	90785	46995	01	LC	P
19880930	20021128	0	0	01C	NR	C
20021129	20050705	0	0	01C	NR	N
20050706	99999999	90785	46995	01C	LX	N

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
20021129	20050705	0	0	01	NR	P
20050706	20130531	90785	46995	01	LC	P
20130601	99999999	0	0	01	NR	P
19880930	20021128	0	0	01C	NR	C
20021129	20050705	0	0	01C	NR	N
20050706	20130531	90785	46995	01C	LX	N
20130601	99999999	0	0	01C	NR	N

GVKEY 121717 (MECKLERMEDIA CORP)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19980101	19990624	0	0	00X	NR	C
19990625	99999999	86977	16613	01	LC	P

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19980101	19990624	0	0	00X	NR	C
19990625	20140605	86977	16613	01	LC	P
20140606	99999999	0	0	01	NR	P

GVKEY 127475 (FAB UNIVERSAL CORP)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19990101	20000427	0	0	00X	NR	C
20000428	20080206	0	0	01	NR	P
20080207	99999999	92582	52966	01	LC	P

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19990101	20000427	0	0	00X	NR	C
20000428	20080206	0	0	01	NR	C
20080207	20131121	92582	52966	01	LC	C
20131122	99999999	0	0	01	NR	C

GVKEY 185227 (BODY CENTRAL CORP)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
20050101	20101014	0	0	00X	NR	C
20101015	99999999	12349	53534	01	LC	P

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
20050101	20101014	0	0	00X	NR	C
20101015	20140708	12349	53534	01	LC	P
20140709	99999999	0	0	01	NR	P

GVKEY 13288 (ROCK CREEK PHARMACEUTICALS)

OLD:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19860101	19860324	0	0	00X	NU	C
19860325	19880111	75497	7998	01	LC	C
19880112	20000320	0	0	01	NR	C
20000321	99999999	87816	18443	01	LC	C

NEW:

LINKENDDT	LPERMNO	LPERMCO	LI	ID	LINKTYPE	LINKPRIM
19860101	19860324	0	0	00X	NU	C
19860325	19880111	87816	18443	01	LC	C
19880112	20000320	0	0	01	NR	C
20000321	99999999	87816	18443	01	LC	C

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GVKEY 27786 CHESAPEAKE ENERGY CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910701	19930204	0	0	00X	NU	C
19930205	99999999	78877	11937	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910701	19930204	0	0	00X	NR	C
19930205	99999999	78877	11937	01	LC	P

GVKEY 4843 FOREST LABORATORIES –CL A

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600401	19660728	0	0	00X	NU	C
19660729	19671023	0	0	01	NU	P
19671024	20140630	45241	20753	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600401	19660728	0	0	00X	NR	C
19660729	19671023	0	0	01	NR	P
19671024	20140630	45241	20753	01	LC	P

GVKEY 163630 GENCO SHIPPING & TRADING

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20050721	0	0	00X	NR	C
20050722	20140630	90813	47018	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20050721	0	0	00X	NR	C
20050722	20140421	90813	47018	01	LC	P
20140422	20140630	0	0	01	NR	P
20140701	20140730	0	0	01	NR	C
20140731	99999999	0	0	01	NR	N
20140731	99999999	0	0	02	NR	P

GVKEY 6104 INTL PAPER CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	21573	20994	00X	LU	C
19620131	99999999	21573	20994	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	21573	20994	00X	LC	C
19620131	99999999	21573	20994	01	LC	P

GVKEY 127481 MAXYGEN INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991215	0	0	00X	NR	C
19991216	99999999	87499	17524	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991215	0	0	00X	NR	C
19991216	20130829	87499	17524	01	LC	C
20130830	20140630	0	0	01	NR	C

GVKEY 260775 MNC MEDIA INVESTMENT LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20040303	0	0	00X	NU	C
20040304	99999999	90087	44997	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20040303	0	0	00X	NR	C
20040304	20131231	90087	44997	90	LC	P
20140101	99999999	0	0	90	NR	P

GVKEY 104831 TELECOM CORP OF NEW ZEALAND

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900401	19910716	0	0	00X	NU	C
19910717	99999999	76760	29055	90	LU	P
19980430	19990331	0	0	91	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900401	19910716	0	0	00X	NR	C
19910717	20120709	76760	29055	90	LC	P
20120710	99999999	0	0	90	NR	P
19980430	19990331	0	0	91	NR	J

GVKEY 10581 TIMKEN CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	14795	21758	00X	LU	C
19620131	99999999	14795	21758	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	14795	21758	00X	LC	C
19620131	99999999	14795	21758	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 /accbin 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.