

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

The cut date for these release notes is September 12, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20150912- 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>	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyyymm
Size	9.73 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.

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 20150911	
Total Compustat Records	45812
Total GVKEY Companies	43614
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	55346
Total CRSP Securities Linked	27445
Total GVKEYs in Link	41975
Total Link Records	95972
Total Link Records with a Link to CRSP	31865
Database Size	9.73 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	19251231-20150911	1-23710
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	19260102-20150911	1-4680

NEW DATA ITEMS

No new data items or keysets were added to the CCM database this month.

SEPTEMBER 2015 LINK EDITS**GVKEY 6930 (NORTH AMERICAN PALLADIUM)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680101	19820128	0	0	00X	NR	C
19931122	19980419	79853	12603	01	LC	C
19980420	20001012	0	0	01	NR	C
20001013	99999999	79853	12603	01	LC	C
19820129	19931121	0	0	01C	NR	C
19931122	19980419	79853	12603	01C	LX	N
19980420	20001012	0	0	01C	NR	N
20001013	99999999	79853	12603	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680101	19820128	0	0	00X	NR	C
19931122	19980419	79853	12603	01	LC	C
19980420	20001012	0	0	01	NR	C
20001013	20150415	79853	12603	01	LC	C
20150416	99999999	0	0	01	NR	C
19820129	19931121	0	0	01C	NR	C
19931122	19980419	79853	12603	01C	LX	N
19980420	20001012	0	0	01C	NR	N
20001013	20150415	79853	12603	01C	LX	N
20150416	99999999	0	0	01C	NR	N

**GVKEY 64169 (RENEWABLE ENERGY TRADE BOARD)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961216	0	0	00X	NR	C
19961217	99999999	84343	15228	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961216	0	0	00X	NR	C
19961217	20130208	84343	15228	01	LC	P
20130209	99999999	0	0	01	NR	P

**GVKEY 185263 (AMBOW EDUCATION HLDGS)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20100805	0	0	00X	NR	C
20100806	99999999	12038	53480	90	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20100805	0	0	00X	NR	C
20100806	20130322	12038	53480	90	LC	C
20130323	99999999	0	0	90	NR	C

**GVKEY 003226 (COMCAST CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19740130	0	0	00X	NR	C
19740131	19931130	0	0	01	NR	P
19931201	20021031	0	0	01	NR	J
20021101	20021118	0	0	01	NR	P
20021119	99999999	89525	43613	01	LC	P
19820129	19861223	0	0	02	NR	N
19861224	19931130	11997	962	02	LC	N
19931201	20021031	11997	962	02	LC	P
20021101	20021118	11997	962	02	LC	J
20021119	99999999	89565	43613	02	LC	J
19991130	19991130	0	0	05	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19740130	25022	962	00X	LC	C
19740131	19931130	25022	962	01	LC	P
19931201	20021031	25022	962	01	LC	J
20021101	20021118	25022	962	01	LC	P
20021119	99999999	89525	43613	01	LC	P
19820129	19861223	0	0	02	NR	N
19861224	19931130	11997	962	02	LC	N
19931201	20021031	11997	962	02	LC	P
20021101	20021118	11997	962	02	LC	J
20021119	99999999	89565	43613	02	LC	J
19991130	19991130	0	0	05	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](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.