ABOUT THE NOVEMBER 2015 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is November 14, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20151113– 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	CMZyyyymm
Size	9.78 GB
Delivery	MOVEit Cloud
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 20151113	
Total Compustat Records	46018
Total GVKEY Companies	43820
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	55632
Total CRSP Securities Linked	27532
Total GVKEYs in Link	42133
Total Link Records	96288
Total Link Records with a Link to CRSP	31960
Database Size	9.78 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	19251231-20151113	1-23755
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	19260102-20151113	1-4689

NOVEMBER 2015 LINK EDITS

143421 WRIGHT MEDICAL GROUP NV

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20010712	0	0	00X	NR	C
20010713	99999999	89046	41822	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20010712	0	0	00X	NR	C
20010713	20151001	89046	41822	01	LC	P
20151002	99999999	12587	53686	01	LC	P

160181 AFFIRMATIVE INS HOLDINGS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20040708	0	0	00X	NR	C
20040709	99999999	90273	45414	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20040708	0	0	00X	NR	C
20040709	20120530	90273	45414	01	LC	P
20150531	99999999	0	0	01	NR	P

160780 DESARROLLADORA HOMEX SA

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20040628	0	0	00X	NR	C
20040629	99999999	90201	45275	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20040628	0	0	00X	NR	C
20040629	20140430	90201	45275	90	LC	P
20140501	99999999	0	0	90	NR	P

3082 CITY NATIONAL CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19810129	23916	1194	00X	LU	C
19810130	99999999	23916	1194	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	99999999	23916	1194	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 enviroment 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.