

### ABOUT THE DECEMBER 2014 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is December 13, 2014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20141213 – 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)
<b>Source</b>	<b>Compustat Xpressfeed</b>
Volume Label	CMZyyyyymm
Size	9.32 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 20141213	
Total Compustat Records	45100
Total GVKEY Companies	42902
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	54288
Total CRSP Securities Linked	27003
Total GVKEYs in Link	41349
Total Link Records	94713
Total Link Records with a Link to CRSP	31375
Database Size	9.32 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	19251231-20141213	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	19260102-20141213	1-4632

## DECEMBER 2014 LINK EDITS

**GVKEY 26023 (WORLDTEX INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	19921129	0	0	00X	NU	C
19921130	19921214	0	0	01	NU	P
19921215	20000929	78791	29734	01	LU	P
20000930	20020930	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	19921129	0	0	00X	NR	C
19921130	19921214	0	0	01	NR	P
19921215	20000929	78791	29734	01	LC	P
20000930	20020930	0	0	01	NR	P
20141128	99999999	0	0	02	NR	C

**GVKEY 110804 (NEFF CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980521	0	0	00X	NU	C
19980522	20011123	86025	34750	01	LU	P
20011124	20050630	0	0	01	NU	P
20050701	20080131	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980521	0	0	00X	NR	C
19980522	20011123	86025	34750	01	LC	P
20011124	20050630	0	0	01	NR	P
20141121	99999999	15045	34750	04	LC	P

**GVKEY 22542 (FORTUNE INDUSTRIES INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19900620	0	0	00X	NR	C
19900621	20130630	76355	10647	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19900620	0	0	00X	NR	C
19900621	19950508	76355	10647	01	LC	C
19950509	20050622	0	0	01	NR	C
20050623	20130628	76355	10647	01	LC	C
20130629	99999999	0	0	01	NR	C

**GVKEY 181697 (ISHARES TARGET DATE 2010 ETF)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081107	20141031	92826	37493	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20081106	0	0	00X	NR	C
20081107	20141014	92826	37493	01	LS	P

**GVKEY 186898 (KIOR INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20110623	0	0	00X	NR	C
20110624	99999999	12887	53824	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20110623	0	0	00X	NR	C
20110624	20140922	12887	53824	01	LC	P
20140923	99999999	0	0	01	NR	P

**GVKEY 21668 (FIRST TRUST LONG/SH EQTY ETF)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140701	20140908	0	0	00X	NR	C
20140909	99999999	14901	55010	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140701	20140908	0	0	00X	NR	C
20140909	99999999	14901	54860	01	LS	P

**GVKEY 16892 (TRI POINTE HOMES INC -OLD)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20130130	0	0	00X	NR	C
20130131	20140731	13748	54303	01	LC	P
20140801	99999999	0	0	99X	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20130130	0	0	00X	NR	C
20130131	20140703	13748	54303	01	LC	P
20140704	99999999	0	0	99X	NR	C

**GVKEY 13032 (CASH AMERICA INTL INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19870128	0	0	00X	NU	C
19870129	99999999	75215	8920	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19870128	0	0	00X	NR	C
19870129	99999999	75215	8920	01	LC	P

**GVKEY 120359 (TW TELECOM INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19990511	0	0	00X	NU	C
19990512	20141031	86926	16525	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19990511	0	0	00X	NR	C
19990512	20141031	86926	16525	01	LC	P
20141101	99999999	0	0	01	NR	P

**GVKEY 13440 (LEVEL 3 COMMUNICATIONS INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19971030	0	0	00X	NU	C
19971031	19980331	0	0	03	NU	P
19980401	99999999	85991	16033	03	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19971030	0	0	00X	NR	C
19971031	19980331	0	0	03	NU	P
19980401	99999999	85991	16033	03	LC	P

**GVKEY 6433 (KIMBALL INTERNATIONAL -CL B)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740701	19760927	0	0	00X	NU	C
19760928	99999999	47715	2498	01	LU	P
19941230	99999999	0	0	02	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740701	19760927	0	0	00X	NR	C
19760928	99999999	47715	2498	01	LC	P
19941230	99999999	0	0	02	NR	J

**GVKEY 6435 (KIMBERLY-CLARK CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500501	19620130	17750	21055	00X	LU	C
19620131	99999999	17750	21055	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500501	19620130	17750	21055	00X	LC	C
19620131	99999999	17750	21055	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](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 acbin`
  - ♦ 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.