

ABOUT THE OCTOBER 2015 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is October 10, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20151010- 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	CMZyyyyymm
Size	9.75 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.

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 20151009	
Total Compustat Records	45911
Total GVKEY Companies	43713
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	55472
Total CRSP Securities Linked	27486
Total GVKEYs in Link	42045
Total Link Records	96122
Total Link Records with a Link to CRSP	31909
Database Size	9.75 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	19251231-20151009	1-23730
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	19260102-20151009	1-4684

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
FINACOQ	Finance Division: Other Current Assets, Total	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINAQ	Finance Division: Other Long-Term Assets, Total	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINCHQ	Finance Division: Cash and Cash Equivalents	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINDLCQ_DC	Finance Division: Long-Term Debt - Current Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINDLTQ	Finance Division: Debt - Long-Term	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINDLTQ_FN	Finance Division: Debt - Long-Term Foot Note	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINIVSTQ	Finance Division: Short-Term Investments	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINLCOQ	Finance Division: Other Current Liabilities, Total	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINLTOQ	Finance Division: Other Long-Term Liabilities, Total	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINNPQ	Finance Division: Notes Payable	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINRECCQ	Finance Division: Current Receivables	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINRECLTQ	Finance Division: Long-Term Receivables	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINREV	Finance Division: Revenue	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINREVQ	Finance Division: Revenue	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINREVQ_DC	Finance Division: Revenue Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINREVSA	Finance Division: Revenue	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINREVSA_DC	Finance Division: Revenue Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINREVV	Finance Division: Revenue	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINREVV_DC	Finance Division: Revenue Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXINTQ_DC	Finance Division: Interest Expense Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXINTSA_DC	Finance Division: Interest Expense Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXINTY_DC	Finance Division: Interest Expense Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXOPR	Finance Division: Operating Expense	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

FINXOPRQ	Finance Division: Operating Expense	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXOPRQ_DC	Finance Division: Operating Expense Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXOPRSA	Finance Division: Operating Expense	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXOPRSA_DC	Finance Division: Operating Expense Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXOPRY	Finance Division: Operating Expense	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
FINXOPRY_DC	Finance Division: Operating Expense Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBDCQ_DC	Deliveries/Closings (\$ Thousand) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBDCUQ_DC	Deliveries/Closings (Exact Units) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBDCUY_DC	Deliveries/Closings (Exact Units) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBDCY_DC	Deliveries/Closings (\$ Thousands) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBINVNOQ	Inventories Not Owned/Deposits	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBINVTQ	Total Homebuilding Inventories	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBNOQC_DC	New Orders/Contracts (\$ Thousand) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBNOCUQ_DC	New Orders/Contracts (Exact Units) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBNOCUY_DC	New Orders/Contracts (Exact Units) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HBNOCY_DC	New Orders/Contracts (\$ Thousands) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

OCTOBER 2015 LINK EDITS

GVKEY 160255 (HOSPIRA INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20040429	0	0	00X	NR	C
20040430	20040502	0	0	01	NR	P
20040503	20150930	90110	45068	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20040429	0	0	00X	NR	C
20040430	20040502	0	0	01	NR	P
20040503	20150902	90110	45068	01	LC	P

GVKEY 11538 (ALEXANDER'S HLDGS)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710101	19720830	0	0	00X	NR	C
19720831	19721213	0	0	01	NR	P
19721214	20121026	66747	4814	01	LC	P
20121027	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710101	19720830	0	0	00X	NR	C
19720831	19721213	0	0	01	NR	P
19721214	20121026	66747	4814	01	LC	P
20121027	20121031	0	0	01	NR	P
20150929	99999999	15648	55401	02	LC	P

GVKEY 178911 (ISHARES ASIA DEV REAL ESTATE)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20071115	0	0	00X	NU	C
20071116	20150831	92437	37493	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20071115	0	0	00X	NU	C
20071116	20150821	92437	37493	01	LS	P
20150822	99999999	0	0	01	NR	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 /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.