

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

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

- CMZ20140411 – 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	9.01GB
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 20140411	
Total Compustat Records	44209
Total GVKEY Companies	42011
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	53029
Total CRSP Securities Linked	26576
Total GVKEYs in Link	40523
Total Link Records	93145
Total Link Records with a Link to CRSP	30888
Database Size	9.01GB

### 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	19251231-20140411	1-23353
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	19260102-20140411	1-4606

## 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
ANO_DC	Assets Netting & Other Adjustments Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
AOL2_DC	Assets Level2 (Observable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
AQPL1_DC	Assets Level1 (Quoted Prices) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
DLTO_DC	Other Long-term Debt Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
DTEA_DC	Extinguishment of Debt After-tax Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
DTED_DC	Extinguishment of Debt Diluted EPS Effect Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
DTEEPS_DC	Extinguishment of Debt Basic EPS Effect Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LNO_DC	Liabilities Netting & Other Adjustments Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LOL2_DC	Liabilities Level2 (Observable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LQPL1_DC	Liabilities Level1 (Quoted Prices) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LUL3_DC	Liabilities Level3 (Unobservable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
PPICQ_FN	Pension Plans - Interest Cost - Quarterly Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
PPIC_FN	Pension Plans / Interest Cost Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
PPRPAQ_FN	Pension Plans - Return on Plan Assets (Expected) - QuarterlyFootnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
PPRPA_FN	Pension Plans / Return on Plan Assets (Expected) Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
RECCO_DC	Receivables - Current - Other Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
TFVA_DC	Total Fair Value Assets Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
TFVL_DC	Total Fair Value Liabilities Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
UCONSE1_DC	Construction Expenditures - Estimate For Next Year Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation

**4052 (ESCALERA RESOURCES CO)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19791206	0	0	00X	NU	C
19791207	99999999	30593	1260	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19791206	0	0	00X	NR	C
19791207	99999999	30593	1260	01	LC	P

**29448 (PMC COMMERCIAL TRUST)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19931216	0	0	00X	NU	C
19931217	99999999	80014	12702	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19931216	0	0	00X	NR	C
19931217	20140311	80014	12702	01	LC	P

**121893 (NVEST)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19980129	0	0	00X	NR	C
19980130	20001027	75088	21503	01	LC	P
20001028	20001130	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19980129	0	0	00X	NR	C
19990730	20001027	75088	21503	01	LC	P
20001028	20001130	0	0	01	NR	P

**5073 (GENERAL MOTORS CO)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	12079	20799	00X	LC	C
19620131	20090601	12079	20799	01	LC	P
20090602	20101031	0	0	01	NR	P
20101101	20101117	0	0	01	NR	C
20101118	20110331	0	0	01	NR	N
19980430	20080731	12079	20799	01C	LX	N
20010731	20060131	0	0	07	NR	J
20011031	20060131	0	0	08	NR	J
20030530	20060131	0	0	13	NR	J
20040630	20060131	0	0	17	NR	J
20101118	99999999	12369	53554	19	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	12079	20799	00X	LC	C
19620131	20090601	12079	20799	01	LC	P
20090602	20101031	0	0	01	NR	P
20101101	20101117	0	0	01	NR	C
20101118	20110331	0	0	01	NR	N
19970131	20080731	12079	20799	01C	LX	N
20010731	20060131	0	0	07	NR	J
20011031	20060131	0	0	08	NR	J
20030530	20060131	0	0	13	NR	J
20040630	20060131	0	0	17	NR	J
20101118	99999999	12369	53554	19	LC	P
20140331	99999999	12369	53554	19C	LX	N

**4058 (DOVER CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19620130	25953	20596	00X	LU	C
19620131	99999999	25953	20596	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19620130	25953	20596	00X	LC	C
19620131	99999999	25953	20596	01	LC	P

## 9061 (HSBC USA INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19660101	19680729	0	0	00X	NU	C	
19680730	19720111	0	0	01	NU	P	
19720112	20000131	53938	21506	01	LU	P	
19980430	20051230	0	0	04	NU	J	
19980430	20051230	0	0	05	NU	J	
20051031	20051230	0	0	12	NU	J	

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19660101	19680729	0	0	00X	NR	C	
19680730	19720111	0	0	01	NR	P	
19720112	19991231	53938	21506	01	LC	P	
20000101	20000131	0	0	01	NR	P	
19980430	20051230	0	0	04	NR	J	
19980430	20051230	0	0	05	NR	J	
20051031	20051230	0	0	12	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 acabin`
  - ♦ 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 /acabin 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.