

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

The cut date for these release notes is August 8, 2015. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20150808- 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>	<b>Compustat Xpressfeed</b>
Volume Label	CMZyyyyymm
Size	9.70 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 20150807	
Total Compustat Records	45726
Total GVKEY Companies	43528
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	55225
Total CRSP Securities Linked	27402
Total GVKEYs in Link	41909
Total Link Records	95845
Total Link Records with a Link to CRSP	31813
Database Size	9.70 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	19251231-20150807	1-23647
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	19260102-20150807	1-4675

## 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
DERACQ	Derivative Assets - Current	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
DERHEDGL	Gains/Losses on Derivatives and Hedging	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
DERHEDGLQ	Gains/Losses on Derivatives and Hedging	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
DERHEDGLY	Gains/Losses on Derivatives and Hedging	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPDRNGL	Proved Developed Reserves-NGL	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNG	Production - NG (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGL	Production - NGL (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGLQ	Production - NGL (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGLQ_DC	Production - NGL (Total) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGLY	Production - NGL (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGLY_DC	Production - NGL (Per Day) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGQ	Production - NG (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGQ_DC	Production - NG (Total) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGY	Production - NG (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPNGY_DC	Production - NG (Per Day) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPOIL	Production - Oil (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPOILQ	Production - Oil (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPOILQ_DC	Production - Oil (Total) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPOILY	Production - Oil (Total)	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
OGPOILY_DC	Production - Oil (Per Day) Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

## AUGUST 2015 LINK EDITS

### GVKEY 11446 (MEADWESTVACO CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19491101	19620130	0	0	00X	NR	C
19620131	99999999	21186	21913	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19491101	19620130	0	0	00X	NR	C
19620131	20150701	21186	21913	01	LC	P
20150702	99999999	0	0	01	NR	P

**GVKEY 29830 (WESTROCK CO)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921001	19940302	0	0	00X	NR	C
19940303	99999999	80361	12895	01	LC	P
19980430	20020830	0	0	02	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921001	19940302	0	0	00X	NR	C
19940303	20150701	80361	12895	01	LC	P
20150702	99999999	21186	21913	01	LC	P
19980430	20020830	0	0	02	NR	N

**GVKEY 123455 (ALAMOS GOLD INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970801	20000228	0	0	00X	NU	C
20030904	99999999	89845	44390	01	LC	P
20000229	20030903	0	0	01C	NU	C
20030904	99999999	89845	44390	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970801	20000228	0	0	00X	NU	C
20030904	20150705	89845	44390	01	LC	P
20150706	99999999	13763	54315	01	LC	P
20000229	20030903	0	0	01C	NU	C
20030904	20150705	89845	44390	01C	LX	N
20150706	99999999	13763	54315	01C	LX	N

**GVKEY 248819 (CBD ENERGY LTD)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120701	20140612	0	0	00X	NR	C
20140613	99999999	14692	54885	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120701	20140612	0	0	00X	NR	C
20140613	20141113	14692	54885	01	LC	P
20141114	20141128	0	0	01	NR	P

**GVKEY 12717 (ITUS CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19841101	19860130	27167	6473	00X	LU	C
19860131	20030326	27167	6473	01	LU	C
20030327	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19831230	20030326	27167	6473	01	LC	C
20030327	20150709	0	0	01	NR	C
20150710	99999999	27167	6473	01	LC	C

**GVKEY 62541 (CORPORATE RESOURCE SVCS INC)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020830	20130905	0	0	01	NR	P
20130906	99999999	14152	54553	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020830	20130905	0	0	01	NR	P
20130906	20150303	14152	54553	01	LC	P
20150304	99999999	0	0	01	NR	P

**GVKEY 64844 (MIDWAY GOLD CORP)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080103	99999999	92540	52932	01	LC	P
19970530	20080102	0	0	01C	NU	C
20080103	99999999	92540	52932	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080103	20150619	92540	52932	01	LC	P
19970530	20080102	0	0	01C	NR	C
20080103	99999999	92540	52932	01C	LX	N
20150620	99999999	0	0	99X	NR	C

## GVKEY 185193 (BACTERIN INTL HOLDINGS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20100729	0	0	00X	NR	C
20100730	20110306	0	0	01	NR	P
20110307	99999999	12592	53689	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20100729	0	0	00X	NR	C
20100730	20110306	0	0	01	NR	P
20110307	20150408	12592	53689	01	LC	P
20150409	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](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.