

ABOUT THE NOVEMBER 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is November 10, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20131108 – 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)
Source	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	8.83 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 3.1 release for use with the Xpressfeed data.

FORTRAN-95 are supported in CRSPAccess releases 3.14 and 3.19. 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 uses newer libraries and has limited support for the CCM data has been released to early adopters in SAS Version 9.3. CRSP is now testing this version of SAS’s new engine, SASEXCCM.

PARAMETERS

CMZ 20131108	
Total Compustat Records	43779
Total GVKEY Companies	41581
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	52390
Total CRSP Securities Linked	26342
Total GVKEYs in Link	40134
Total Link Records	92358
Total Link Records with a Link to CRSP	30634
Database Size	8.83 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	19251231-20131108	1-23248
Monthly trading calendar	19251231-20171231	1-1105
Annual trading calendar	19251231-20141231	1-90
Quarterly trading calendar	19251231-20141231	1-357
Semi-Annual trading calendar	19251231-20141231	1-179
Weekly trading calendar	19260102-20131108	1-4584

HEADS UP! NEW DELIVERY METHOD, INSTALLS, AND DATA FORMATS!

NEW DELIVERY NEWS!

CRSP is pleased to offer data delivery via the “Cloud.” By utilizing IPSwitch’s MOVEit Cloud product (www.ipswitchft.com/Products/MOVEit/Cloud.aspx), you will be able to effortlessly download data products either on demand, or with scheduled processes.

All CRSP products are now available to be downloaded. Our Business Office will be in touch with you soon for the name, email address and telephone number for your contact person authorized to receive notification of and access to downloads. We hope to have this transition complete before our April 2014 deadline.

NEW ZIP INSTALLS

CRSP has changed the CRSP/Compustat Merged Database installation to use a zip process. This transition is part of a migration process under which all of the CRSP subscriber products will have moved to ZIP.

ZIP utilities that are standard on all platforms should work to unzip the databases. On Windows computers, CRSP recommends using 7-ZIP, which can be downloaded from this site: <http://www7-zip.org/>

Several important items to note follow:

- All directories are extracted to lower case letters. For example: C:\crspdata\cmz201309
- All Windows Users: Extracting a zipped file does not create an installed program in Windows. It will not show in the Windows Control Panel. When uninstalling the data, just delete the directories that contain the detailed files
- Red Hat Linux Users: If your version of Red Hat is earlier than 6.0, you will need to install an updated version of the “File Roller” program in order to install the data

ZIP FILE STRUCTURE AND PROCESS

The following table include wnew and old naming conventions, and apply to both DVD and Cloud downloads.

DISK LABEL	INSTALLED FORMAT	OLD NAME	NEW NAME
CMZ1_YYYYMM_SLD	Windows 7 / XP	setupwin32.exe	cmzyyyyymm_cadb.zip
CMZ1_YYYYMM_SLD	Red Hat Linux	setuplinux.exe	cmzyyyyymm_cadb.zip
CMZ1_YYYYMM_SBD	Solaris SPARC	setupsolaris.exe	cmzyyyyymm_sparc.zip

STEPS TO INSTALL:

- From the drive containing the disk, 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`)

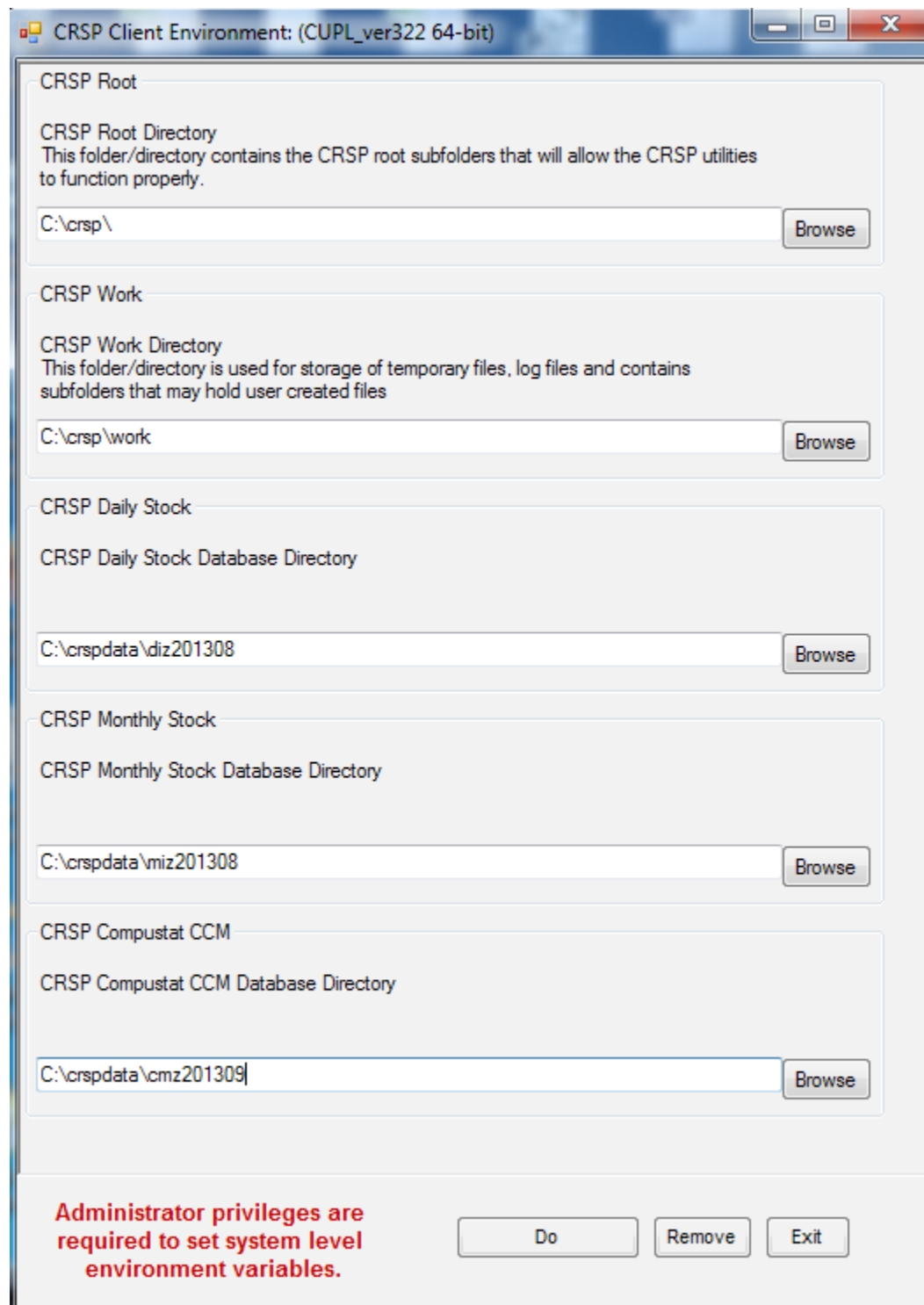
- If you are using the bash shell (or any Bourne-style shell), enter the same commands above and export each one. This will make changes for your current session only and does not save to the .profile file.

- 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.



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
ISOCURCD	ISO Currency Code / Currency	915	UYN	ISOCURCD = UYN
MIBNQ_DC	Noncontrolling Interests - Nonredeemable - Balance Sheet Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

NOVEMBER 2013 LINK EDITS

GVKEY 18479 (QUINPARIO ACQUISITION CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20130808	0	0	00X	NR	C
20130809	20130831	93820	54511	01	LC	P
20130901	20130929	93820	54511	01	LC	C
20130930	99999999	93820	54511	01	LC	N
20130930	99999999	14173	54511	02	LC	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20130808	0	0	00X	NR	C
20130809	20130831	0	0	01	NR	P
20130901	20130929	0	0	01	NR	C
20130930	99999999	0	0	01	NR	N
20130930	20130930	14173	54511	02	LC	J
20131001	99999999	14173	54511	02	LC	P

GVKEY 178937 (WESTERN LIBERTY BANCORP -OLD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20071129	0	0	00X	NR	C
20071130	20071130	0	0	02	NR	P
20071201	20071230	0	0	02	NR	C
20071231	20101029	0	0	02	NR	N
20121018	20110930	0	0	99X	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20071129	0	0	00X	NR	C
20071228	20101029	92481	52835	01	LD	P
20101030	20101031	0	0	01	NR	P
20071130	20071130	0	0	02	NR	P
20071201	20071227	0	0	02	NR	C
20071228	20101029	0	0	02	NR	N

GVKEY 157359 (OREMEX SILVER INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	99999999	0	0	01	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	20130831	0	0	01	NR	N
20130901	99999999	0	0	01	NR	C
20031128	99999999	0	0	01C	NR	P

GVKEY 17815 (BAY BANCORP INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130424	99999999	80517	13085	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130430	99999999	80517	13085	01	LC	P

GVKEY 65838 (SENECO TECHNOLOGIES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980701	19980730	0	0	00X	NR	C
19980731	20020516	0	0	01	NR	P
20020517	99999999	89411	43166	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980701	19980730	0	0	00X	NR	C
19980731	20020516	0	0	01	NR	P
20020517	20121120	89411	43166	01	LC	P
20121121	99999999	0	0	01	NR	P

GVKEY 186087 (LONE PINE RESOURCES INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110525	0	0	00X	NR	C
20110526	99999999	12743	53752	01	LC	P
20110526	99999999	12743	53752	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20110525	0	0	00X	NR	C
20110526	20130913	12743	53752	01	LC	P
20130914	99999999	0	0	01	NR	P
20110526	20130913	12743	53752	01C	LX	N
20130914	99999999	0	0	01C	NR	N

GVKEY 17154 (WEST NEWTON SVGS BK MASS)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19861016	19940929	10762	8658	01	LU	P
19940930	19941230	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19870226	0	0	00X	NR	C
19870227	19940929	10762	8658	01	LC	P
19940930	19941230	0	0	01	NR	P