

CRSPSIFT VERSION 3.21 RELEASE NOTES

JANUARY 2011

Please uninstall prior versions of Professional and Enterprise before installing CRSPSift 3.21.

- Two different versions of Enterprise servers cannot coexist on the same server.
- Multiple Professional versions will conflict and not function correctly.

To Uninstall, use Add or Remove Programs, accessible from your Start Menu→Control Panel→Add or Remove Programs.

CRSPSIFT VERSION SUPPORT SCHEDULE:

- CRSPSift Versions 3.2 and 3.21 are supported through August 7, 2012 when they expire.
- CRSPSift Version 3.1 expires on June 30, 2011. This is the last version of Sift that supports the legacy Compustat format CST databases.

WINDOWS SUPPORT FOR CRSPSIFT:

- CRSPSift 3.21 is fully supported on Windows XP (recommended).
- CRSPSift Version 3.21 is supported in Windows 7 - 32- and 64-bit. Note at this time, CRSP data installs have not technically been moved to 64-bit support. The data will install but will leave a number of unnecessary log files. Uninstalling the data must be done manually.
- Sift performance on all Vista Home editions is highly inconsistent and not recommended or supported.

CHANGES TO SIFT

- Full Treasuries (TRZ database) support with no patching is a part of this release. Full access to new Risk-Free Treasuries Daily and Monthly series is provided.
- Support for legacy CST database has been removed from Sift. CCM_QUERY supports Xpressfeed format of the CCM database, CMZyymm only.
- Installation
 - ♦ This version of Sift is built with SQL 2008 R2. We have found this version of SQL to be stable. Subscribers who have had trouble with installations of previous versions of Sift that have used SQL have found that their installation of this version to work successfully. This release of SQL cleans up the windows event logs
 - ♦ Powershell 1.0 has been added to Sift as a prerequisite. This is necessary for the proper functioning of SQL 2008 R2. This is only a requirement in XP. Windows 7 comes prepackaged with Powershell.
- When selecting data items in all modules, the Search option has been cleaned up to prevent returning duplicate rows of items.
- A number of output issues were resolved with changes made to the StatTransfer add-in used with Sift.
 - ♦ Sift now allows access only to valid layout combinations of axes, flags, and headers on the TSQuery Layout tab for SAS, Excel, and Matlab.
 - ♦ IndQuery can now be successfully written to Excel, SAS, and Matlab without returning error messages.

- In StkQuery, the monthly Shares, Excluding Imputed-related items are now appearing.
- In StkQuery, CCMQuery, TrsQuery, and IndQuery, input files with invalid keys are now handled as they are in TSQuery. For example, if a ticker file contains an invalid ticker, a message will return with the listing of invalid tickers, and will return output for the valid tickers. Prior to this change, the next sequential ticker in the security universe would be returned with no notification to the user that the requested ticker was not valid.
- TSQuery tuning with the Entity Filter is now working correctly. A problem existed where the tuning filter would turn off if the filtering options were selected, closed and reopened. Tuning options remain active within a query until they are changed by the user.
- In CCMQuery, the Global Option settings for data items are now recognized and are working correctly.
- In CCMQuery, a regional time zone bug that prevented non-US settings from accessing data has resolved. Any regional settings can now be used.
- Users of the Enterprise edition will find improved error handling and communication in the enterprise Clients. Error messages are displayed at the Client instead of exclusively on the server, allowing for better information and quicker solutions to issues.

KNOWN ISSUES

PROFESSIONAL EDITION INITIAL LAUNCH REQUIREMENT

After the Professional version of Sift is installed, it must be launched the first time by the administrator from the account in which it was installed.

Subsequent launches can be made from user accounts. Absent the initial administrator launch, the non-administrator launch will fail and return an error message that reads:

“Initial launch of Sift must be executed by someone with administrator privileges. User privileges will be sufficient for subsequent launches.”

CCMQUERY

Navigation arrows used to move through the selection keys do not always work properly when using GVKEY as the primary key. A handful of issues with GVKEY and IID combinations that end in a non-numeric value, for example those ending with IIDs “.00X “ or “.01C” will not be recognized as a valid GVKEY.

TSQUERY WITH CCM DATA ITEMS

A TSQuery that is created for the full universe of securities (List All option) and only CCM data items will fail. To work around, add one CRSP Stock item to the query and it will run successfully.