

ABOUT THE OCTOBER 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is October 13, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20131011 – 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	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyyymm
Size	8.80 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.

FORTTRAN-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 20131011	
Total Compustat Records	43689
Total GVKEY Companies	41491
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	52259
Total CRSP Securities Linked	26273
Total GVKEYs in Link	40039
Total Link Records	92179
Total Link Records with a Link to CRSP	30562
Database Size	8.80 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	19251231-20131011	1-23228
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	19260102-20131011	1-4580

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`)

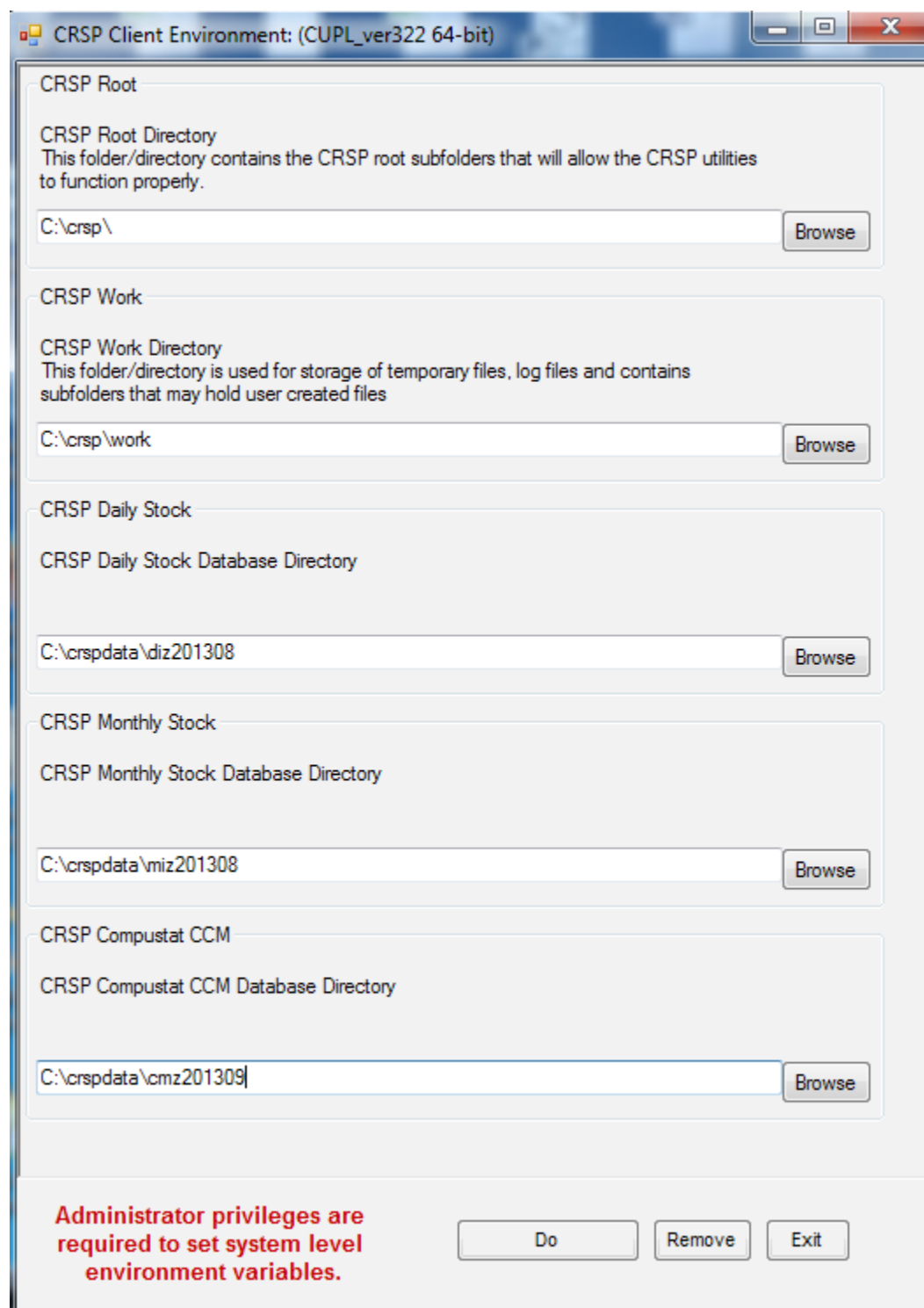
- If you are using the bash shell (or any Bourne-style shell), enter the same commands above and export each one. This will make changes for your current session only and does not save to the .profile file.

- 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
WDASA_DC	Writedowns After-tax Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

OCTOBER 2013 LINK EDITS

GVKEY 18325 (SILVER EAGLE ACQUISITION CP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130731	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20130724	0	0	00X	NR	C
20130725	20130831	0	0	01	NR	P
20130901	20130915	0	0	01	NR	C
20130916	99999999	0	0	01	NR	N
20130916	99999999	14153	54478	02	LC	P

GVKEY 18479 (QUINPARIO ACQUISITION CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130809	99999999	0	0	01	NR	P

NEW:

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

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	20101029	0	0	02	NR	C

NEW:

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

GVKEY 18498 (MURPHY USA INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20130829	0	0	00X	NR	C
20130830	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20130829	0	0	00X	NR	C
20130830	20130902	0	0	01	NR	P
20130903	99999999	14076	54499	01	LC	P

GVKEY 4194 (EASTMAN KODAK CO)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	11754	20626	00X	LC	C
19620131	20120118	11754	20626	01	LC	P
20120119	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	11754	20626	00X	LC	C
19620131	20120118	11754	20626	01	LC	P
20120119	20130830	0	0	01	NR	P
20130930	99999999	0	0	02	NR	P

GVKEY 29040 (SPECIAL DIVERSIFIED OPSS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931019	0	0	00X	NU	C
19931020	99999999	79689	12495	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931019	0	0	00X	NR	C
19931020	20130723	79689	12495	01	LC	P
20130724	99999999	0	0	01	NR	P

170312 (OSH 1 LIQUIDATING CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060201	20120102	0	0	00X	NR	C
20120103	99999999	13115	12054	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060201	20120102	0	0	00X	NR	C
20120103	20130625	13115	12054	01	LC	P
20130626	99999999	0	0	01	NR	P

GVKEY 187958 (CRESTWOOD MIDSTREAM PTNRS LP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081001	20111208	0	0	00X	NR	C
20111209	99999999	13123	53940	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081001	20111215	0	0	00X	NR	C
20111216	99999999	13123	53940	01	LC	P

GVKEY 209410 (TATA COMMUNICATIONS LTD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970401	19980929	0	0	00X	NR	C
19980930	20000731	0	0	90	NU	P
20000801	20000814	0	0	90	NU	C
20000815	20010831	0	0	90	NU	N
20000815	20130731	88494	38397	92	LC	P
20001130	20020131	0	0	93	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970401	19980929	0	0	00X	NR	C
19980930	20000731	0	0	90	NR	P
20000801	20000814	0	0	90	NR	C
20000815	20010831	0	0	90	NR	N
20000815	20130607	88494	38397	92	LC	C
20130608	99999999	0	0	92	NR	C
20001130	20020131	0	0	93	NR	J