

ABOUT THE JANUARY 2014 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is January 12, 2014. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20140110 – 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 | 8.86 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 20140110 | |
|--|---------|
| Total Compustat Records | 43845 |
| Total GVKEY Companies | 41647 |
| Total GVKEYX Indexes | 2198 |
| Total GVKEY/IID Securities | 52501 |
| Total CRSP Securities Linked | 26394 |
| Total GVKEYs in Link | 40200 |
| Total Link Records | 92517 |
| Total Link Records with a Link to CRSP | 30690 |
| Database Size | 8.86 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 | 19251231-20140110 | 1-23248 |
| Monthly trading calendar | 19251231-20181231 | 1-1117 |
| 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 | 19260102-20140110 | 1-4589 |

DELIVERY

CRSP data delivery for all products is available through the “Cloud.” By utilizing IPSwitch’s MOVEit Cloud product (<https://crsp.moveitcloud.com>), you can download data products either on demand, or with scheduled processes.

If you are still receiving DVDs, you will be contacted by our business office so that we can set up a download account. The deadline for completion of the transition to online delivery is April 2014.

ZIP INSTALLS

CRSP uses a zip process for data installation. 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`)

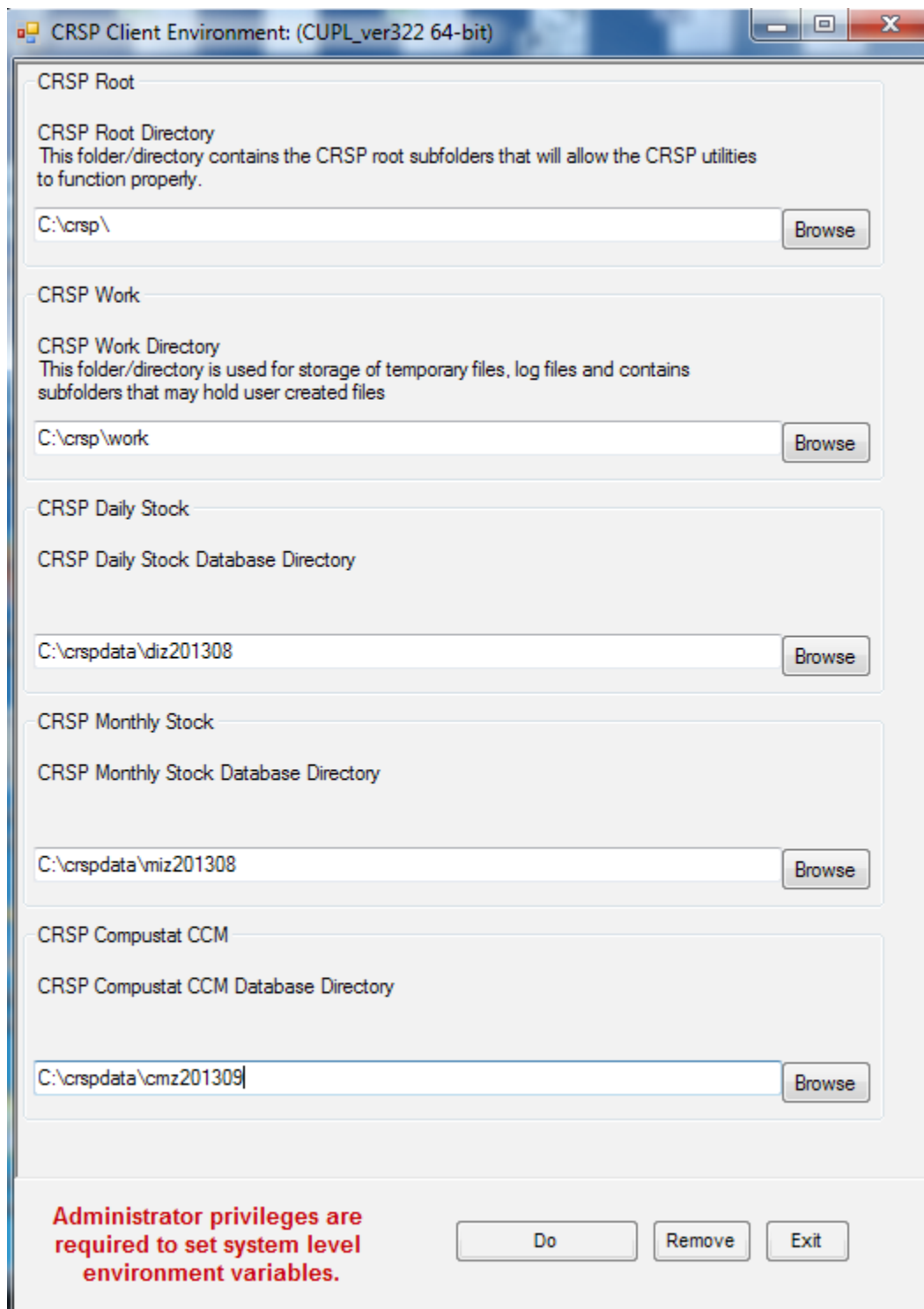
- If you are using the bash shell (or any Bourne-style shell), enter the same commands above and export each one. This will make changes for your current session only and does not save to the .profile file.

- 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 |
|---------------|--|--------|------------|--|
| ACQIC_DC | Acquisitions - Current Income Contribution Data Code | 7 | SFAS | Industrial Format, Pre-FASB Reporting, Standardized Presentation |
| ACQSC_DC | Acquisitions - Current Sales Contribution Data Code | 7 | SFAS | Industrial Format, Pre-FASB Reporting, Standardized Presentation |
| SALEPFC_DC | Pro Forma Net Sales - Current Year Data Code | 7 | SFAS | Industrial Format, Pre-FASB Reporting, Standardized Presentation |
| SALEFPF_DC | Pro Forma Net Sales - Prior Year Data Code | 7 | SFAS | Industrial Format, Pre-FASB Reporting, Standardized Presentation |

JANUARY 2014 LINK EDITS

GVKEY 007824 (NV ENERGY INC)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19510101 | 19620130 | 0 | 0 | 00X | NR | C |
| 19620131 | 19621118 | 0 | 0 | 01 | NR | P |
| 19621119 | 99999999 | 38658 | 21269 | 01 | LC | P |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19510101 | 19620130 | 0 | 0 | 00X | NR | C |
| 19620131 | 19621118 | 0 | 0 | 01 | NR | P |
| 19621119 | 20131219 | 38658 | 21269 | 01 | LC | P |

GVKEY 013427 (MIDAMERICAN ENERGY HOLDINGS)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19850201 | 19870311 | 0 | 0 | 00X | NR | C |
| 19870312 | 20000331 | 11170 | 9020 | 01 | LC | P |
| 20000401 | 99999999 | 0 | 0 | 99X | NR | C |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19850201 | 19870311 | 0 | 0 | 00X | NR | C |
| 19870312 | 20000314 | 11170 | 9020 | 01 | LC | P |
| 20000315 | 20000331 | 0 | 0 | 01 | NR | P |
| 20000401 | 99999999 | 0 | 0 | 99X | NR | C |

GVKEY 007506 (MOLEX INC)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19720701 | 19721129 | 0 | 0 | 00X | NU | C |
| 19721130 | 19721213 | 0 | 0 | 01 | NU | P |
| 19721214 | 20131231 | 54827 | 2991 | 01 | LU | P |
| 19900726 | 20131130 | 76234 | 2991 | 03 | LU | J |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19720701 | 19721129 | 0 | 0 | 00X | NR | C |
| 19721130 | 19721213 | 0 | 0 | 01 | NR | P |
| 19721214 | 20131206 | 54827 | 2991 | 01 | LC | P |
| 19900726 | 20131206 | 76234 | 2991 | 03 | LC | J |

GVKEY 1045 (AMERICAN AIRLINES GROUP INC)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19500101 | 19620130 | 0 | 0 | 00X | NR | C |
| 19620131 | 20120104 | 21020 | 20010 | 01 | LC | P |
| 20120105 | 20131130 | 0 | 0 | 01 | NR | P |
| 19990831 | 20060131 | 0 | 0 | 02 | NR | J |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19500101 | 19620130 | 21020 | 20010 | 00X | LC | C |
| 19620131 | 20120104 | 21020 | 20010 | 01 | LC | P |
| 20120105 | 20131130 | 0 | 0 | 01 | NR | P |
| 20131201 | 20131208 | 0 | 0 | 01 | NR | C |
| 19990831 | 20060131 | 0 | 0 | 02 | NR | J |
| 20131209 | 99999999 | 21020 | 20010 | 04 | LC | P |

GVKEY 24670 (ARI NETWORK SERVICES INC)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19900801 | 19911114 | 0 | 0 | 00X | NU | C |
| 19911115 | 20010705 | 77082 | 11208 | 01 | LU | P |
| 20010706 | 99999999 | 0 | 0 | 01 | NU | P |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19900801 | 19971119 | 0 | 0 | 00X | NR | C |
| 19971120 | 99999999 | 77082 | 11208 | 01 | LC | P |

GVKEY 182826 (ADAMIS PHARMACEUTICALS CORP)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 20090430 | 99999999 | 0 | 0 | 01 | NR | P |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 20090401 | 20131212 | 0 | 0 | 00X | NR | C |
| 20131213 | 99999999 | 82163 | 13934 | 01 | LC | P |

GVKEY 62391 (EARTHLINK HOLDINGS CORP)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19950101 | 19960313 | 0 | 0 | 00X | NU | C |
| 19960314 | 99999999 | 83291 | 14433 | 01 | LU | P |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19950101 | 19960313 | 0 | 0 | 00X | NR | C |
| 19960314 | 99999999 | 83291 | 14433 | 01 | LC | P |

GVKEY 5643 (HILTON WORLDWIDE HOLDINGS)

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19500101 | 19620130 | 23309 | 20915 | 00X | LC | C |
| 19620131 | 20071031 | 23309 | 20915 | 01 | LU | P |
| 20010831 | 20060131 | 0 | 0 | 03 | NU | J |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19500101 | 19620130 | 23309 | 20915 | 00X | LC | C |
| 19620131 | 20071024 | 23309 | 20915 | 01 | LC | P |
| 20010831 | 20060131 | 0 | 0 | 03 | NR | J |
| 20131212 | 99999999 | 14338 | 54672 | 04 | LC | P |