ABOUT THE SEPTEMBER 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is September 19, 2013. This shipment includes the following version of the CRSP/ Compustat Merged Database:

- CMZ20130913 – 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	CMZyyyymm
Size	8.76 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 20130913	
Total Compustat Records	43583
Total GVKEY Companies	41385
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	52093
Total CRSP Securities Linked	26230
Total GVKEYs in Link	39951
Total Link Records	92008
Total Link Records with a Link to CRSP	30516
Database Size	8.76 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	19251231-20130913	1-23208
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	19260102-20130913	1-4576

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	cmzyyyymm_cadb.zip
CMZ1_yyyymm_SLD	Red Hat Linux	setuplinux.exe	cmzyyyymm_cadb.zip
CMZ1_yyyymm_SBD	Solaris SPARC	setupsolaris.exe	cmzyyyymm_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 enviroment 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`)
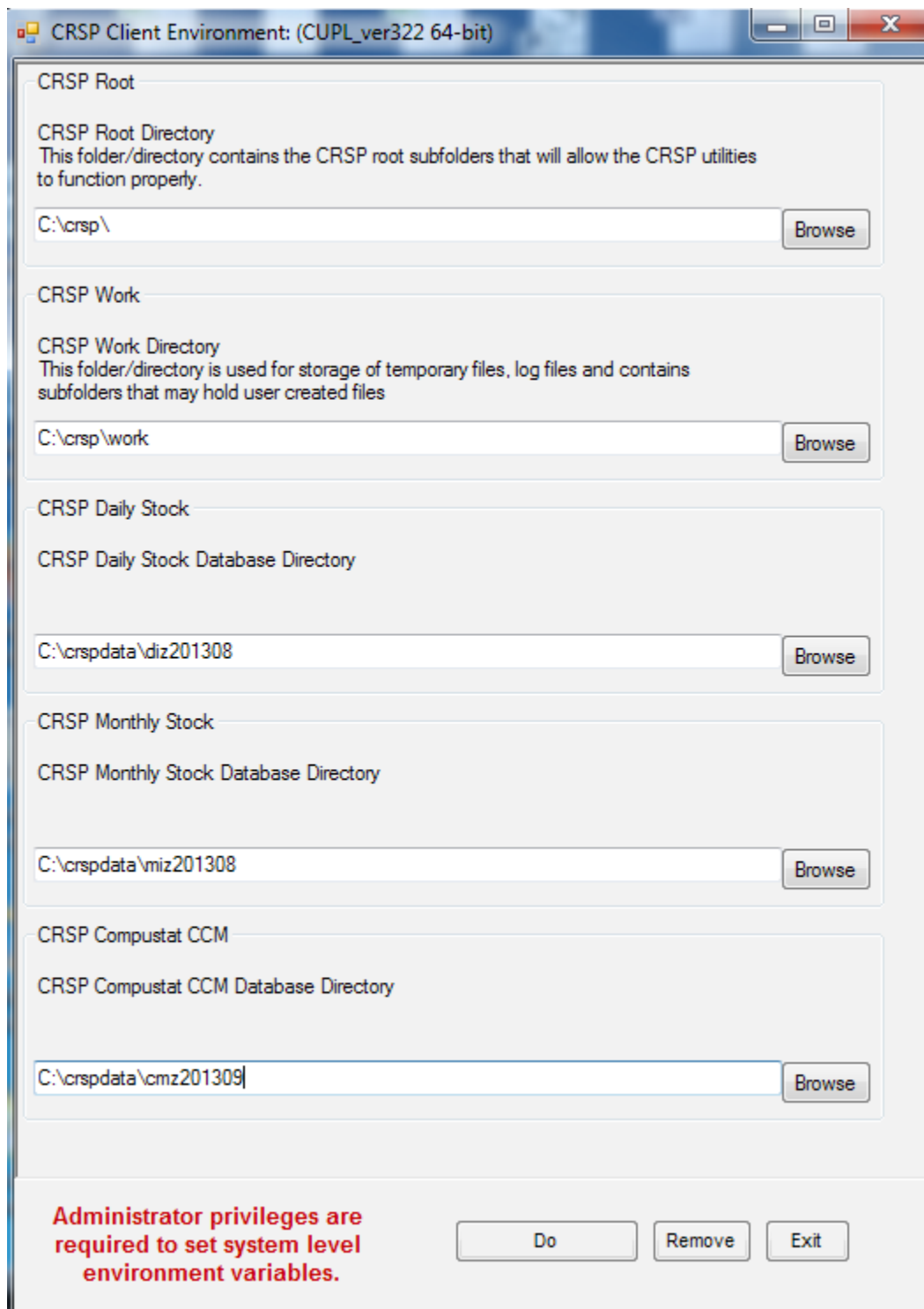

- If you are using the bash shell (or any Bourne-style shell), enter the same commands above and export each one. This will make changes for your current session only and does not save to the .profile file.

- 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 /accbin 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.

SEPTEMBER 2013 LINK EDITS

GVKEY 18386 (STRAIGHT PATH COMMUNICATIONS)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100801	20130730	0	0	00X	NR	C
20130731	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100801	20130730	0	0	00X	NR	C
20130731	20130731	0	0	01	NR	P
20130801	99999999	14041	54474	01	LC	P

GVKEY 190355 (AXOGEN INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111112	99999999	0	0	01	NR	P

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20110929	0	0	00X	NR	C
20110930	20130808	0	0	01	NR	P
20130809	99999999	10966	8839	01	LC	P

GVKEY 12976 (SEARS HOMETOWN & OUTLET STR)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070201	20121011	0	0	00X	NR	C
20121012	99999999	13656	44118	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070201	20121011	0	0	00X	NR	C
20121012	99999999	13656	54517	01	LC	P

GVKEY 5458 (HANDLEMAN CO)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600501	19631030	0	0	00X	NU	C
19631112	20080324	39765	20875	01	LU	P
20080325	20130131	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600501	19631030	0	0	00X	NR	C
19631031	19631111	0	0	01	NR	P
19631112	20080324	39765	20875	01	LC	P