

### ABOUT THE DECEMBER 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is December 15, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20131213 – 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)
<b>Source</b>	<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 20131213	
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	19251231-20131213	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	19260102-20131213	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.

<b>DISK LABEL</b>	<b>INSTALLED FORMAT</b>	<b>OLD NAME</b>	<b>NEW NAME</b>
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](mailto: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

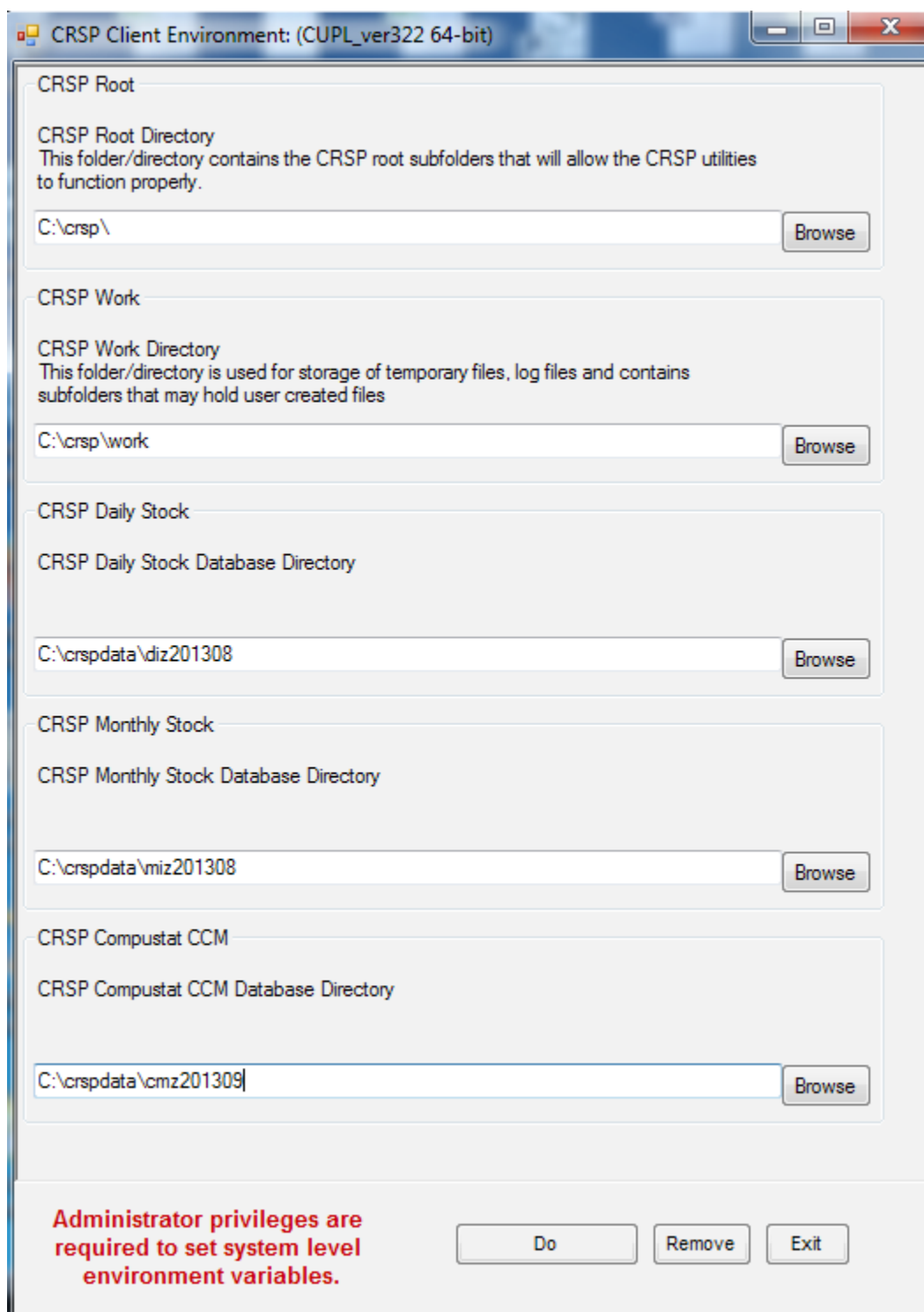
NOTE: The new zip installs are now saving to directories with lower case letters - for example, ~/crspdata/diz201308

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
DILAVSA_DC	Dilution Available / Excluding Extraordinary Items Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
IBCOMSA_DC	Income Before Extraordinary Items / Available for Common Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
IBMIQ_DC	Income before Extraordinary Items and Noncontrolling Interests Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
IBMIISA_DC	Income before Extraordinary Items and Noncontrolling Interests Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
IBMIY_DC	Income before Extraordinary Items and Noncontrolling Interests Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
INVT_DC	Inventories - Total Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
INVTQ_DC	Inventories - Total Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
ISOCURCD	ISO Currency Code /Currency	916	RSD	Serbian Dinar, ISO Code = RSD
RDIPSA_DC	In Process R&D Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation ISO Code = RSD

## DECEMBER 2013 LINK EDITS

### GVKEY 012075 BALLY TECHNOLOGIES INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840701	19850130	0	0	00X	NR	C
19850131	99999999	38149	297	01	LC	P
19980630	19990630	0	0	03	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19831230	99999999	38149	297	01	LC	P
19980630	19990630	0	0	03	NR	N

### GVKEY 177124 CRESTWOOD MIDSTREAM PTNRS LP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20070806	0	0	00X	NR	C
20070807	20131031	92255	52701	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20070806	0	0	00X	NR	C
20070807	20131007	92255	52701	01	LC	P
20131008	99999999	13123	53940	01	LC	P

**GVKEY 212310 D MEDICAL INDUSTRIES**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20100804	0	0	00X	NR	C
20100805	99999999	12077	53489	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20100804	0	0	00X	NR	C
20100805	20120725	12077	53489	01	LC	P
20120726	99999999	0	0	01	NR	P

**GVKEY 19731 FOUNDATION HEALTHCARE INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050228	20080909	0	0	01	NR	P
20080910	99999999	92779	53081	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050228	20080909	0	0	01	NR	P
20080910	20121105	92779	53081	01	LC	P
20121106	99999999	0	0	01	NR	P

**GVKEY 18792 GAMING & LEISURE PPTY**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20131030	0	0	00X	NR	C
20131031	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20131030	0	0	00X	NR	C
20131031	20131103	0	0	01	NR	P
20131104	99999999	14252	54610	01	LC	P

**GVKEY 4984 GAMING & TECHNOLOGY**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19751001	19781101	0	0	00X	NR	C
19781102	19850130	38149	297	01	LC	C
19850131	19860131	38149	297	01	LD	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19751001	19781101	0	0	00X	NR	C
19781102	19831229	38149	297	01	LC	C
19831230	19860131	38149	297	01	LD	C

**GVKEY 016719 HARVARD APPARATUS REGN TECH**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20131020	0	0	00X	NR	C
20131021	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20131030	0	0	00X	NR	C
20131031	20131103	0	0	01	NR	P
20131104	99999999	14253	54611	01	LC	P

**GVKEY 187958 INERGY MIDSTREAM -LP**

OLD:

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

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081001	20111215	0	0	00X	NR	C
20111216	20131007	13123	53940	01	LC	P

**GVKEY 14624 OFFICE DEPOT INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19880531	0	0	00X	NU	C
19880601	99999999	75573	9798	01	LU	P

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19880531	0	0	00X	NR	C
19880601	99999999	75573	9798	01	LC	P

**GVKEY 013380 SAKS INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860201	19870602	0	0	00X	NU	C
19870603	20131129	11382	9225	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860201	19870602	0	0	00X	NR	C
19870603	20131104	11382	9225	01	LC	P

**GVKEY 17184 SEACOAST BANKING CORP/FL**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19840201	0	0	00X	NU	C
19840202	99999999	69586	6827	01	LU	P
19980630	20020628	0	0	02	NU	J



NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19840201	0	0	00X	NR	C
19840202	99999999	69586	6827	01	LC	P
19980630	20020628	0	0	02	NR	J

**GVKEY 14611 UBM PLC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19870827	0	0	00X	NU	C
19870828	20050331	11643	9464	90	LU	P
20050401	20060531	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19870827	0	0	00X	NR	C
19870828	20050321	11643	9464	90	LC	P
20050322	20050331	0	0	90	NR	P
20130628	99999999	0	0	91	NR	P
20050401	20130627	0	0	99X	NR	C

**GVKEY 191055 WESTWOOD ONE INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111024	99999999	82668	6999	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20111023	0	0	00X	NR	C
20111024	20121123	82668	6999	01	LC	P
20121124	99999999	0	0	01	NR	P

**GVKEY 13540 WHITEWAVE FOODS CO (THE)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20121025	0	0	00X	NR	C
20121026	99999999	13627	54212	01	LC	P
20130924	20130924	13916	54212	02	LN	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20121025	0	0	00X	NR	C
20121026	99999999	13627	54212	01	LC	P
20130924	20130930	13916	54212	02	LC	J