

ABOUT THE JANUARY 2013 CRSP/COMPUSTAT MERGED DATABASE

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

- CMZ20130111 – the CCM format database using Compustat’s Xpressfeed delivery.

All CRSP/Compustat Merged Database media are shipped on DVDs.

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	8.38 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 20130111	
Total Compustat Records	42718
Total GVKEY Companies	40520
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	50738
Total CRSP Securities Linked	25927
Total GVKEYs in Link	39171
Total Link Records	90492
Total Link Records with a Link to CRSP	30170
Database Size	8.38 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	19251231-20130111	1-23039
Monthly trading calendar	19251231-20171231	1-1105
Annual trading calendar	19251231-20131231	1-89
Quarterly trading calendar	19251231-20131231	1-353
Semi-Annual trading calendar	19251231-20131231	1-177
Weekly trading calendar	19260102-20130111	1-4541

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
TXDBCLQ	Current Deferred Tax Liability	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
TXDBCAQ	Current Deferred Tax Asset	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CSHFD	Common Shares Used to Calc Earnings Per Share / Fully Diluted	12	SUPF	Industrial Format, Pre-FASB Reporting, Standardized Summary Data from the Latest Annual Filing
ISOCURCD	ISO Currency Code / Currency	914	ZMW	ISOCURCD = ZMW (Currency code changed from ZMK to ZMW)

JANUARY 2013 LINK EDITS

BLACKROCK INSD MUN TM TR INC (GVKEY 24949)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19920220	0	0	00X	NU	C
19920221	20101231	77313	29431	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19920220	0	0	00X	NR	C
19920221	20101209	77313	29431	01	LC	C
20101210	99999999	0	0	01	NR	C

BLACKROCK INVESTMT QLTY MUN (GVKEY 28328)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NU	C
19930528	20120629	79241	29835	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NR	C
19930528	20120612	79241	29835	01	LC	C
20120613	99999999	0	0	01	NR	C

BLACKROCK NJ INV QLTY MUN TR (GVKEY 28329)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NU	C
19930528	99999999	79242	29836	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NR	C
19930528	20120711	79242	29836	01	LC	C
20120712	99999999	0	0	01	NR	C

BLACKROCK NY INV QLTY MUN TR (GVKEY 28330)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930528	99999999	79240	29837	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930528	20120711	79240	29837	01	LC	C
20120712	99999999	0	0	01	NR	C

NORTHWEST BIOTHERAPEUTICS (GVKEY 144887)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	20011213	0	0	00X	NR	C
20011214	20011230	89277	42547	00X	LC	C
20011231	20021223	89277	42547	01	LC	P
20021224	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20011213	0	0	00X	NR	C
20011214	20021223	89277	42547	01	LC	P
20021224	20121206	0	0	01	NR	P
20121207	99999999	89277	42547	01	LC	P