

ABOUT THE JANUARY 2010 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is January 10, 2010.

This shipment includes two versions of the CRSP/Compustat Merged Database:

- CPZ20101 – the legacy CST format database
- CMZ20101 – the new CCM format database using Compustat’s Xpressfeed delivery.

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

DATABASE DIFFERENCES BETWEEN CCM & CST

The following table summarizes general differences between the old CST legacy and new CCM databases.

Attribute	CCM Format Database (new)	CST Format Database
Source	<i>Compustat Xpressfeed</i>	<i>Compustat Legacy</i>
Volume Label	CMZyyyyymm	CPZyyyyymm
Size	6.6 GB	2.5 GB
Delivery Media	DVD	DVD
CRSPAccess version	3.1 and higher – ts_print ccm_print	2.95, 2.97 – ts_print cst_print 3.1 and higher– ts_print_cst cst_print
CRSPSift Version (Windows only)	2.1 and higher – Standard, Professional, Enterprise versions	1.2, 2.0, 2.1 versions
SASECRSP Engine	Coming soon	yes
C	Yes – CA3.1 and higher	yes
Fortran-95	Yes – CA3.1 and higher	yes
Number of Data Items	Over 4000 quarterly & annual data items	~ 1000 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 programs are now supported in the newly released CRSPAccess Version 3.14. Please review the CRSPAccess Utilities and Program Libraries Release Notes for changes and usage. The Release Notes and Programmer’s Guide can be accessed on-line at www.crsp.ChicagoBooth.edu/documentation.

SASECRSP users should also continue to use your current version of CRSPAccess along with the legacy CST formatted database. SASECRSP engine support for Xpressfeed data will be available in a future release of CRSPAccess.

PARAMETERS

Legacy CPZ 20101	
Number of CRSP Securities	24220
Number of GVKEYS	34460
Number of Links	64645
Database Size	2.48 GB

CMZ 20101	
Total Compustat Records	38879
Total GVKEY Companies	36681
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	43360
Total CRSP Securities Linked	24449
Total GVKEYs in Link	35445
Total Link Records	81035
Total Link Records with a Link to CRSP	28581
Database Size	6.71 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	19251231-20100108	1-22282
Monthly trading calendar	19251231-20141231	1-1069
Annual trading calendar	19251231-20101231	1-86
Quarterly trading calendar	19251231-20101231	1-341
Semi-Annual trading calendar	19251231-20101231	1-171
Weekly trading calendar	19260102-20100108	1-4384

CCM LINK EDITS

Link edits are provided for the new CCM database as well as the legacy CST database. Because no security level edits exist in the legacy CST database, its link edits are a subset of the edits for the CCM database. Edits for the CST database begin on page 5.

GROUP EDIT

There was a review of all issues with overlapping LU or LC links for one PERMNO on one or more GVKEY. Link date ranges and linktypes were changed where needed. This project is 50% complete. Each security requires separate investigation, and we hope to have edits complete by the April database.

GENOVUS ENERGY INC-SPN (GVKEY 183709)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20091102	20091130	93094	53261	01	LC	P
20091102	99999999	93094	53261	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20091101	0	0	00X	NR	C
20091102	20091208	0	0	01	NR	P
20091209	99999999	93094	53261	01	LC	P
20091102	20091208	0	0	01C	NR	N
20091209	99999999	93094	53261	01C	LX	N

CHINA WIND SYSTEMS INC (GVKEY 18844)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20071129	0	0	00X	NR	C
20071130	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20071129	0	0	00X	NR	C
20071130	20091228	0	0	01	NR	P
20091229	99999999	93191	53312	01	LC	P

CLEARWIRE CORP (GVKEY 181904)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081201	99999999	91892	51985	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070307	0	0	00X	NR	C
20070308	20081130	91892	51985	00X	LN	C
20081201	99999999	91892	51985	01	LC	P

DIRECTV (GVKEY 12206)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19851128	0	0	00X	NR	C
19851129	19851230	0	0	01	NR	P
19851231	20031222	68451	20799	01	LC	P
20031223	20091130	89954	44708	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19851113	0	0	00X	NR	C
19851114	20031222	68451	20799	01	LC	P
20031223	99999999	89954	44708	01	LC	P

ENVIROSTAR INC (GVKEY 7295)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790701	19800130	0	0	00X	NR	C
19800131	19800226	0	0	01	NR	P
19800227	19990106	53226	3080	01	LC	P
19990107	19991109	0	0	01	NR	P
19991110	20091130	87437	36370	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790701	19800130	0	0	00X	NR	C
19800131	19800226	0	0	01	NR	P
19800227	19990106	53226	3080	01	LC	P
19990107	19991109	0	0	01	NR	P
19991110	99999999	87437	36370	01	LC	P

LIBBEY INC (GVKEY 28462)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930617	0	0	00X	NU	C
19930618	99999999	79336	29883	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930617	0	0	00X	NR	C
19930618	20090417	79336	29883	01	LC	P
20090418	99999999	0	0	01	NR	P

PEREGRINE PHARMACEUTICALS INC (GVKEY 14603)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820501	19880810	0	0	00X	NR	C
19880811	20091130	12266	9899	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820501	19880810	0	0	00X	NR	C
19880811	99999999	12266	9899	01	LC	C

PILGRIM'S PRIDE CORP (GVKEY 12785)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851001	19861113	0	0	00X	NU	C
19861114	99999999	70965	21407	01	LC	P
19990730	19990801	0	0	02	NU	J
19990802	20031128	87040	21407	02	LU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851001	19861113	0	0	00X	NR	C
19861114	20081201	70965	21407	01	LC	P
20081202	20091228	0	0	01	NR	P
20091229	99999999	93179	53305	01	LC	P
19990730	19990801	0	0	02	NR	J
19990802	20031121	87040	21407	02	LC	J

VION PHARMACEUTICALS INC (GVKEY 61167)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950813	0	0	00X	NR	C
19950814	99999999	82201	13935	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950813	0	0	00X	NR	C
19950814	20080814	82201	13935	01	LC	P
20080815	99999999	0	0	01	NR	P

CST LINK HISTORY**CENOVUS ENERGY INC-SPN (GVKEY 183709)**

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20091102	20091130	93094	53261	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20060101	20091208	0	0	NR	XXX
20091209	99999999	93094	53261	LC	BBB

CHINA WIND SYSTEMS INC (GVKEY 18844)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20060101	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20060101	20091228	0	0	NR	XXX
20091229	99999999	93191	53312	LC	BBB

CLEARWIRE CORP (GVKEY 181904)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20081201	99999999	91892	51985	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20070101	20070307	0	0	NR	XXX
20070308	20081130	91892	51985	LN	BBB
20081201	99999999	91892	51985	LC	BBB

DIRECTV (GVKEY 12206)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19851230	0	0	NR	XXX
19851231	20031222	68451	20799	LC	BBB
20031223	20091130	89954	44708	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19851113	0	0	NR	XXX
19851114	20031222	68451	20799	LC	BBB
20031223	99999999	89954	44708	LC	BBB

ENVIROSTAR INC (GVKEY 7295)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19790701	19800226	0	0	NR	XXX
19800227	19990106	53226	3080	LC	BBB
19990107	19991109	0	0	NR	XXX
19991110	20091130	87437	36370	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19790701	19800226	0	0	NR	XXX
19800227	19990106	53226	3080	LC	BBB
19990107	19991109	0	0	NR	XXX
19991110	99999999	87437	36370	LC	BBB

LIBBEY INC (GVKEY 28462)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19920101	19930617	0	0	NU	XXX
19930618	99999999	79336	29883	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19920101	19930617	0	0	NR	XXX
19930618	20090417	79336	29883	LC	BBB
20090418	99999999	0	0	NR	XXX

PEREGRINE PHARMACEUTICALS INC (GVKEY 14603)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19820501	19880810	0	0	NR	XXX
19880811	20091130	12266	9899	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19820501	19880810	0	0	NR	XXX
19880811	99999999	12266	9899	LC	BBB

PILGRIM'S PRIDE CORP (GVKEY 12785)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19851001	19861113	0	0	NU	XXX
19861114	99999999	70965	21407	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19851001	19861113	0	0	NR	XXX
19861114	20081201	70965	21407	LC	BBB
20081202	20091228	0	0	NR	XXX
20091229	99999999	93179	53305	LC	BBB

VION PHARMACEUTICALS INC (GVKEY 61167)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19950813	0	0	NR	XXX
19950814	99999999	82201	13935	LC	BBB

NEW:

LINKDT	LINKENDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19950813	0	0	NR	XXX
19950814	20080814	82201	13935	LC	BBB
20080815	99999999	0	0	NR	XXX