

ABOUT THE NOVEMBER 2010 CRSP/COMPSTAT MERGED DATABASE

The cut date for these release notes is November 18, 2010. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201011 – 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	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	6.96 GB
Delivery Media	DVD
CRSPAccess version	3.1 and higher – ts_print ccm_print
CRSPSift Version (Windows only)	2.1 and higher – Standard, Professional, Enterprise versions
SASECRSP Engine	Coming soon
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 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:

<http://www.crsp.ChicagoBooth.edu/documentation>.

SASECRSP engine support for Xpressfeed data will be available in a future release by SAS.

PARAMETERS

CMZ 201011	
Total Compustat Records	39825
Total GVKEY Companies	37627
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	44664
Total CRSP Securities Linked	24939
Total GVKEYs in Link	36633
Total Link Records	82898
Total Link Records with a Link to CRSP	29106
Database Size	7.01 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	19251231-20101112	1-22496
Monthly trading calendar	19251231-20141231	1-1069
Annual trading calendar	19251231-20111230	1-87
Quarterly trading calendar	19251231-20111230	1-345
Semi-Annual trading calendar	19251231-20111230	1-173
Weekly trading calendar	19260102-20101112	1-4428

NEW ITEMS IN CCM

The following are new data items added this month. Note that new Compustat data items or new keyset combinations of existing items have been routinely added to the CCM version of the database.

NEW KEYSSET COMBINATIONS FOR EXISTING DATA CODE ITEMS

Item Mnemonic	Item Name	New Keyset, Tag, Description
AUL3Q_DC	Assets Level3 (unobservable) Data Code	44, Bank Format, Consolidated Information, Standardized Presentation.

CCM LINK EDITS

CHINA METRO-RURAL HLDGS LTD (GVKEY 62078)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960229	20050807	0	0	01	NR	P
20050808	99999999	90840	47189	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960229	20050807	0	0	01	NR	P
20050808	20100419	90840	47189	01	LC	P

FIRST CENTRAL FINANCIAL CORP (GVKEY 12429)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860119	0	0	00X	NU	C
19860120	19971105	69374	7696	01	LU	P
19971106	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860119	0	0	00X	NR	C
19860120	19860227	69374	7696	00X	LC	C
19860228	19971105	69374	7696	01	LC	P
19971106	20090227	0	0	01	NR	P

HUBBAY MINERALS INC (GVKEY 107781)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030829	99999999	0	0	01	NU	N
19980430	99999999	0	0	01C	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030731	20030731	0	0	01	NR	J
20030801	20101024	0	0	01	NR	P
20101025	99999999	12332	53523	01	LC	P
19980430	20030731	0	0	01C	NR	C
20030801	20101024	0	0	01C	NR	N
20101025	99999999	12332	53523	01C	LX	N

MAGNA INTERNATIONAL INC (GVKEY 6946)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19660901	19790830	0	0	00X	NU	C
19790831	19840822	0	0	01	NU	C
19840823	99999999	78045	26268	01	LU	C
19820129	19840822	0	0	01C	NU	N
19840823	99999999	78045	26268	01C	LX	N
19810831	99999999	0	0	02C	NU	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19660901	19790830	0	0	00X	NR	C
19790831	19821231	0	0	01	NR	P
19830101	19840822	0	0	01	NR	N
19840823	99999999	78045	26268	01	LC	N
19820129	19840822	0	0	01C	NR	P
19840823	99999999	78045	26268	01C	LX	P
19810831	99999999	0	0	02C	NR	J

NEOPHARM INC (GVKEY 61901)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19960124	0	0	00X	NU	C
19960125	99999999	82831	14309	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19960124	0	0	00X	NR	C
19960125	20090211	82831	14309	01	LC	P
20090212	99999999	0	0	01	NR	P

NF ENERGY SAVING CORP (GVKEY 152109)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040730	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040730	20101003	0	0	01	NR	P
20101004	99999999	12358	53542	01	LC	P

VERAZ NETWORKS INC (GVKEY 176524)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20070404	0	0	00X	NR	C
20070405	99999999	91969	52143	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20070404	0	0	00X	NR	C
20070405	20101003	91969	52143	01	LC	P