

ABOUT THE AUGUST 2011 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is August 13, 2011. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201108 – 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)
<i>Source</i>	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyyymm
Size	7.37 GB
Delivery Media	DVD
CRSPAccess version	3.1 and higher – ts_print ccm_print
CRSPSift Version (Windows only)	Yes – all currently supported 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 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>.

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

PARAMETERS

CMZ 201108	
Total Compustat Records	41037
Total GVKEY Companies	38839
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	46409
Total CRSP Securities Linked	25357
Total GVKEYs in Link	37693
Total Link Records	84700
Total Link Records with a Link to CRSP	29584
Database Size	7.37 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	19251231-20110812	1-22684
Monthly trading calendar	19251231-20151231	1-1081
Annual trading calendar	19251231-20121230	1-88
Quarterly trading calendar	19251231-20121230	1-349
Semi-Annual trading calendar	19251231-20121230	1-175
Weekly trading calendar	19260102-20110812	1-4467

NEW DATA ITEMS

The following is a table of 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.

ITEM MNEMONIC	ITEM NAME	NEW KEYSET, TAG, DESCRIPTION
PPC_FN	Periodic Pension Cost (Net) Footnote	1, STD, Industrial Format, Consolidated Information, Standardized Presentation
PPCY_FN	Pension - Periodic Pension Cost (Net) Footnote	1, STD, Industrial Format, Consolidated Information, Standardized Presentation
PPCQ_FN	Periodic Pension Cost (Net) - Quarterly Footnote	1, STD, Industrial Format, Consolidated Information, Standardized Presentation
NRTXTQ_FN	Nonrecurring Income Taxes / After-tax Footnote	2100, BSTD, Bank Format, Consolidated Information, Standardized Presentation

CCM LINK EDITS

JULY 2011 EDITS

AMC NETWORKS INC (GVKEY 187406)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110615	0	0	00X	NR	C
20110616	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110615	0	0	00X	NR	C
20110616	99999999	12880	53816	01	LC	P

CITIZENS REPUBLIC BANCORP (GVKEY 3071)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19870129	86685	7569	00X	LC	C
19870130	99999999	86685	7569	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850531	99999999	86685	7569	01	LC	P

COGO GROUP INC (GVKEY 3820)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19790327	0	0	00X	NU	C
19790328	19790329	29103	1405	00X	LU	C
19790330	19820607	29103	1405	01	LU	C
19820608	19850722	0	0	01	NU	C
19850723	19890914	29103	1405	01	LU	C
19890915	19900617	0	0	01	NU	C
19900618	19990317	29103	1405	01	LU	C
19990318	20050130	0	0	01	NU	C
20050131	99999999	29103	1405	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19790327	0	0	00X	NR	C
19790328	19820607	29103	1405	01	LC	C
19820608	19850722	0	0	01	NR	C
19850723	19890914	29103	1405	01	LC	C
19890915	19900617	0	0	01	NR	C
19900618	19990317	29103	1405	01	LC	C
19990318	20050130	0	0	01	NR	C
20050131	99999999	29103	1405	01	LC	C

HAWAIIAN TELCOM HOLDCO INC (GVKEY 185980)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20101231	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20101231	20110705	0	0	01	NR	P
20110706	99999999	12916	53845	01	LC	P

INTEGRA BANK CORP (GVKEY 19024)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850628	19911216	0	0	01	NU	P
19911217	99999999	77181	11264	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850628	19911216	0	0	01	NR	P
19911217	20110429	77181	11264	01	LC	P
20110430	99999999	0	0	01	NR	P

INTEGRATED RESOURCES INC (GVKEY 6005)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19701001	19710929	0	0	00X	NR	C
19710930	19721108	0	0	01	NU	P
19721109	19900629	55853	20983	01	LU	P
19900630	19930930	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19701001	19710929	0	0	00X	NR	C
19721109	19900515	55853	20983	01	LC	P
19900516	19930930	0	0	99X	NR	C

INTEGRATED SURGICAL SYS INC (GVKEY 64014)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961120	0	0	00X	NU	C
19961121	19961128	55853	20983	00X	LU	C
19961129	20010203	55853	20983	01	LU	P
20010204	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961120	0	0	00X	NR	C
19961121	20010213	12928	53854	01	LC	P
20010214	99999999	0	0	99X	NR	C

MARATHON PETROLEUM CORP (GVKEY 186989)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110622	0	0	00X	NR	C
20110623	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110622	0	0	00X	NR	C
20110623	99999999	12872	53810	01	LC	P

MILLICOM INTL CELLULAR SA (GVKEY 30024)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931230	0	0	00X	NU	C
19931231	99999999	79996	12746	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931230	0	0	00X	NR	C
19931231	20110527	79996	12746	01	LC	P
20110729	99999999	0	0	02	NR	J
20110528	99999999	0	0	99X	NR	C

MITEK SYSTEMS INC (GVKEY 14113)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19861001	19871230	0	0	00X	NU	C
19871231	20040524	11803	9604	01	LU	C
20040525	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19861001	19871230	0	0	00X	NR	C
19871231	19950308	11803	9604	01	LC	C
19950308	19950525	0	0	01	NR	C
19950526	20040524	11803	9604	01	LC	C
20040525	20110713	0	0	01	NR	C
20110713	99999999	11803	9604	01	LC	C

WISDOMTREE INVESTMENTS INC (GVKEY 24750)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	19911203	0	0	00X	NU	C
19911204	19911230	77217	11235	00X	LU	C
19911231	20050519	77217	11235	01	LU	P
20050520	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	19911203	0	0	00X	NR	C
19911204	20010522	77217	11235	01	LC	P
20010523	20110725	0	0	01	NR	P
20110726	99999999	77217	11235	01	LC	P

YUHE INTERNATIONAL INC (GVKEY 114959)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990129	20091029	0	0	01	NR	C
20091030	99999999	93090	53257	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990129	20091029	0	0	01	NR	C
20091030	20110617	93090	53257	01	LC	C
20110618	99999999	0	0	01	NR	C