

ABOUT THE SEPTEMBER 2011 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is September 10, 2011. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201109 – 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 201109	
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	19251231-20110909	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	19260102-20110909	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 KEYSSET, TAG, DESCRIPTION
MMASPNIQ_FN	Ni Price (US\$ per lb) - Footnote	1, STD, Industrial Format, Consolidated Information, Standardized Presentation

CCM LINK EDITS

SEPTEMBER 2011 EDITS

GROUP EDIT

BEGIN DATE	END DATE	DESCRIPTION
20020101	20051231	Reviewed list of gvkeys where an LU linktype was found with linkdt from 20020101 to 20051231. Edits consisted mainly of changing the link from LU to LC.

INDIVIDUAL EDITS

ADHEREX TECHNOLOGIES INC (GVKEY 143909)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970701	20010628	0	0	00X	NR	C
20041112	99999999	90430	45857	01	LC	P
20010629	20041111	0	0	01C	NU	C
20041112	99999999	90430	45857	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980701	20010628	0	0	00X	NR	C
20041112	20090129	90430	45857	01	LC	P
20090130	99999999	0	0	01	NR	P
20010629	20041111	0	0	01C	NR	C
20041112	20090129	90430	45857	01C	LX	N
20090130	99999999	0	0	01C	NR	N

AMBIENT CORP (GVKEY 105346)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19980226	0	0	00X	NU	C
19980227	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980227	20110802	0	0	01	NR	P

20110803	99999999	12959	53867	01	LC	P
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APOGEE TECHNOLOGY INC (GVKEY 14582)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19880714	0	0	00X	NR	C
19880715	20071228	12118	9861	01	LU	C
20071229	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19880714	0	0	00X	NR	C
19880715	19920607	12118	9861	01	LC	C
19920608	20010918	0	0	01	NR	C
20010919	20071228	12118	9861	01	LC	C
20071229	99999999	0	0	01	NR	C

AVINO SILVER&GOLD MINES LTD (GVKEY 13400)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820128	0	0	00X	NU	C
19860131	19920710	78236	26169	01	LC	C
19920711	99999999	0	0	01	NR	C
19820129	19821031	0	0	01C	NU	C
19821101	19860130	78236	26169	01C	LX	C
19860131	19920710	78236	26169	01C	LX	N
19920711	99999999	0	0	01C	NU	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820128	0	0	00X	NR	C
19860131	19920712	78236	26169	01	LC	C
19920713	20110801	0	0	01	NR	C
20110802	99999999	78236	26169	01	LC	C
19820129	19821031	0	0	01C	NR	C
19821101	19860130	78236	26169	01C	LX	C
19860131	19920712	78236	26169	01C	LX	N
19920713	20110801	0	0	01C	NR	N
20110802	99999999	78236	26169	01C	LX	N

AXS-ONE INC (GVKEY 61253)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
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19940101	19950823	0	0	00X	NU	C
19950824	20071105	82168	13959	01	LU	C
20071106	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950823	0	0	00X	NR	C
19950824	19970127	82168	13959	01	LC	C
19970128	19971111	0	0	01	NR	C
19971112	20071105	82168	13959	01	LC	C
20071106	20090731	0	0	01	NR	C

BLUE DOLPHIN ENERGY CO (GVKEY 13432)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860131	19900409	0	0	00X	NR	C
19900410	99999999	76310	10550	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860131	19870629	0	0	00X	NR	C
19870630	19900409	0	0	01	NR	C
19900410	20110610	76310	10550	01	LC	C

BLUE WOLF MONGOLIA HLDGS CP (GVKEY 187588)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110715	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110301	20110714	0	0	00X	NR	C
20110715	20110731	0	0	01	NR	P
20110801	20110802	0	0	01	NR	C
20110803	99999999	0	0	01	NR	N
20110803	99999999	12964	53848	02	LC	P

CHINA GROWTH EQUITY INVSTMNT (GVKEY 187205)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20110526	0	0	00X	NR	C
20110527	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20110526	0	0	00X	NR	C
20110527	20110731	0	0	01	NR	P
20110801	20110801	0	0	01	NR	C
20110802	99999999	0	0	01	NR	N
20110802	99999999	12961	53771	02	LC	P

DELTA FINANCIAL CORP (GVKEY 63917)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961031	0	0	00X	NU	C
19961101	20071227	84164	31793	01	LU	P
20071228	20090130	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19961031	0	0	00X	NR	C
19961101	20010503	84164	31793	01	LC	P
20010504	20030513	0	0	01	NR	P
20030514	20071227	84164	31793	01	LC	P
20071228	20090130	0	0	01	NR	P

DEWEY ELECTRONICS CORP (GVKEY 3908)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19590701	19641230	0	0	00X	NU	C
19641231	19721213	0	0	01	NU	C
19721214	19900222	29699	1300	01	LU	C
19900223	19991208	0	0	01	NU	C
19991209	20070418	29699	1300	01	LU	C
20070419	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19590701	19641230	0	0	00X	NR	C
19641231	19721213	0	0	01	NR	C
19721214	19900222	29699	1300	01	LC	C
19900223	99999999	0	0	01	NR	C

ELLOMAY CAPITAL LTD (GVKEY 62498)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19951005	0	0	00X	NR	C
19951006	20050519	82511	14033	01	LC	P
20050520	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19951005	0	0	00X	NR	C
19951006	20050519	82511	14033	01	LC	P
20050520	20110821	0	0	01	NR	P
20110822	99999999	82511	14033	01	LC	P

FANNIE MAE (GVKEY 4601)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680101	19680130	0	0	00X	NU	C
19680131	19700830	0	0	01	NU	P
19700831	99999999	51043	20695	01	LU	P
20000428	20051230	0	0	06	NU	J
20000831	20051230	0	0	07	NU	J
20010430	20051230	0	0	08	NU	J
20021129	20051230	0	0	09	NU	J
20021231	20051230	0	0	10	NU	J
20030430	20051230	0	0	12	NU	J
20030530	20051230	0	0	13	NU	J
20030630	20051230	0	0	14	NU	J
20030930	20051230	0	0	15	NU	J
20071231	20080331	0	0	21	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19680101	19680130	0	0	00X	NR	C
19680131	19700830	0	0	01	NR	P
19700831	20100707	51043	20695	01	LC	P
20000428	20051230	0	0	06	NR	J
20000831	20051230	0	0	07	NR	J
20010430	20051230	0	0	08	NR	J
20021129	20051230	0	0	09	NR	J
20021231	20051230	0	0	10	NP	J
20030430	20051230	0	0	12	NR	J
20030530	20051230	0	0	13	NR	J
20030630	20051230	0	0	14	NR	J
20030930	20051230	0	0	15	NR	J
20071231	20080331	0	0	21	NR	J
20100708	99999999	0	0	99X	NR	C

FEDERAL HOME LOAN MORTG CORP (GVKEY 15208)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19881229	0	0	00X	NR	C
19881230	19890809	0	0	01	NR	P
19890810	99999999	75789	22096	01	LC	P
19980430	20051230	0	0	08	NU	J
19980930	20051230	0	0	09	NU	J
19990730	20051230	0	0	11	NU	J
19991231	20051230	0	0	13	NU	J
20010228	20051230	0	0	14	NU	J
20010629	20051230	0	0	15	NU	J
20010629	20051230	0	0	16	NU	J
20010629	20051230	0	0	18	NU	J
20011130	20051230	0	0	19	NU	J
20061031	20061130	0	0	24	NU	J
20060731	20080530	0	0	28	NR	J
20070131	20080530	0	0	29	NR	J
20071130	20080331	0	0	32	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19881229	0	0	00X	NR	C
19881230	19890809	0	0	01	NR	P
19890810	20100707	75789	22096	01	LC	P
20100708	99999999	0	0	01	NR	P
19980430	20051230	0	0	08	NR	J
19980930	20051230	0	0	09	NR	J
19990730	20051230	0	0	11	NR	J
19991231	20051230	0	0	13	NR	J
20010228	20051230	0	0	14	NR	J
20010629	20051230	0	0	15	NR	J
20010629	20051230	0	0	16	NR	J
20010629	20051230	0	0	18	NR	J
20011130	20051230	0	0	19	NR	J
20061031	20061130	0	0	24	NR	J
20060731	20080530	0	0	28	NR	J
20070131	20080530	0	0	29	NR	J
20071130	20080331	0	0	32	NR	J

HORIZON PHARMA INC (GVKEY 185355)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20100331	0	0	00X	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110727	0	0	00X	NR	C
20110728	99999999	12919	53846	01	LC	P

LAKE SHORE GOLD CORP (GVKEY 152012)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20021231	99999999	0	0	01C	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110801	99999999	12952	53863	01	LC	P
20021231	20110731	0	0	01C	NR	C
20110801	99999999	12952	53863	01C	LX	N

PENN VIRGINIA RES PRTNR -OLD (GVKEY 145729)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20011024	0	0	00X	NR	C
20011025	99999999	89194	42284	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20011024	0	0	00X	NR	C
20011025	99999999	0	0	01	NR	P

PRIMERO MINING CORP (GVKEY 180475)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080731	99999999	0	0	01C	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110815	99999999	12954	53864	01	LC	P
20080731	20080814	0	0	01C	NR	C
20110815	99999999	12954	53864	01C	LX	N

TIM PARTICIPACOES SA (GVKEY 222638)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
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19980101	19981129	0	0	00X	NR	C
19981130	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19981115	0	0	00X	NR	C
19981116	99999999	12972	34922	90	LC	P

ULTRAPAR PARTICIPACOES SA (GVKEY 124617)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991028	0	0	00X	NR	C
19991029	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19991006	0	0	00X	NR	C
19991007	99999999	87293	36358	90	LC	P

UNIVERSAL BUS PYMT SOLUTIONS (GVKEY 186158)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20101001	20110530	0	0	00X	NR	C
20110531	99999999	0	0	01	NR	P
20110831	99999999	0	0	02	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20101001	20110509	0	0	00X	NR	C
20110510	20110731	93606	53778	01	LC	P
20110801	20110809	93606	53778	01	LC	C
20110810	99999999	93606	53778	01	LC	N
20110810	99999999	12971	53778	02	LC	P

VIRAGEN INC (GVKEY 11183)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820107	0	0	00X	NR	C
19820108	20070711	80900	5264	01	LU	C
20070712	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820107	0	0	00X	NR	C
19820108	19910205	80900	5264	01	LC	C
19910206	19960603	0	0	01	NR	C
19960604	19990628	80900	5264	01	LC	C
19990629	20000416	0	0	01	NR	C
20000417	20070711	80900	5264	01	LC	C

WILLIAMS INDUSTRIES INC (GVKEY 11508)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19750131	19830302	0	0	01	NU	C
19830303	20070515	82991	5837	01	LU	C
20070516	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19750131	19830302	0	0	01	NR	C
19830303	19940504	82991	5837	01	LC	C
19940505	19980304	0	0	01	NR	C
19980305	20070515	82991	5837	01	LC	C
20070516	99999999	0	0	01	NR	C