

ABOUT THE FEBRUARY 2012 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is February 11, 2012. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201202 – 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	7.54 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 201202	
Total Compustat Records	41830
Total GVKEY Companies	39632
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	48430
Total CRSP Securities Linked	25561
Total GVKEYs in Link	38354
Total Link Records	87013
Total Link Records with a Link to CRSP	29776
Database Size	7.54 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	19251231-20120210	1-22809
Monthly trading calendar	19251231-20161231	1-1093
Annual trading calendar	19251231-20121231	1-88
Quarterly trading calendar	19251231-20121231	1-349
Semi-Annual trading calendar	19251231-20121231	1-175
Weekly trading calendar	19260102-20120210	1-4493

CCM LINK EDITS

FEBRUARY 2012 EDITS

BROOKFIELD OFFICE PPTYS CD (GVKEY 15637)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820128	0	0	00X	NR	C
19820129	19890428	0	0	01C	NR	J
19820129	99999999	0	0	02C	NR	N
19820129	99999999	0	0	03C	NR	P
20111130	99999999	0	0	04C	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820128	0	0	00X	NR	C
19820129	19890428	0	0	01C	NR	J
19820129	99999999	0	0	02C	NR	N
20120109	99999999	13172	53966	03	LC	P
20120109	99999999	13172	53966	03C	LX	N
20111130	99999999	0	0	04C	NR	J

ENER1 INC (GVKEY 27873)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930224	0	0	00X	NR	C
19930225	20111027	78869	11977	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930224	0	0	00X	NR	C
19930225	20011025	78869	11977	01	LC	P
20011026	20080507	0	0	01	NR	P
20080508	20111027	78869	11977	01	LC	P
20111028	99999999	0	0	01	NR	P

EURASIAN MINERALS INC (GVKEY 107350)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	99999999	0	0	01	NR	J
20031231	99999999	0	0	01C	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	20111231	0	0	01	NR	J
20120101	20120129	0	0	01	NR	P
20120130	99999999	13180	53969	01	LC	P
20031231	20111231	0	0	01C	NR	C
20120101	20120129	0	0	01C	NR	N
20120130	99999999	13180	53969	01C	LX	N

EVERGREEN ENERGY INC (GVKEY 25691)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19940720	0	0	00X	NR	C
19940721	99999999	80758	13213	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19940720	0	0	00X	NR	C
19940721	20111201	80758	13213	01	LC	P
20111202	99999999	0	0	01	NR	P

FIRST STATE BANCORPORATION (GVKEY 29112)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19931102	0	0	00X	NU	C
19931103	99999999	79828	12531	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19931102	0	0	00X	NR	C
19931103	20100727	79828	12531	01	LC	P
20100728	99999999	0	0	01	NR	P

FMI HOLDINGS LTD (GVKEY 106501)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000317	20100217	87769	18442	01	LC	P
20100218	99999999	0	0	01	NR	P
19900629	20000316	0	0	01C	NR	C
20000317	20090930	87769	18442	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000317	20100217	87769	18442	01	LC	P
20100218	99999999	0	0	01	NR	P
19900629	20000316	0	0	01C	NR	C
20000317	20100217	87769	18442	01C	LX	N
20100218	99999999	0	0	01C	NR	N

HORIZON LINES INC (GVKEY 163586)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20050926	0	0	00X	NR	C
20050927	20111231	90889	47431	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20050926	0	0	00X	NR	C
20050927	20111019	90889	47431	01	LC	P
20111020	99999999	0	0	01	NR	P

JUST ENERGY GROUP INC (GVKEY 143403)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010401	20010628	0	0	00X	NU	C
20010629	99999999	0	0	01C	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010401	20010628	0	0	00X	NR	C
20120130	99999999	13185	53971	01	LC	P
20010629	20120129	0	0	01C	NR	C
20120130	99999999	13185	53971	01C	LX	N

MCEWEN MINING INC (GVKEY 9728)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790901	19800506	0	0	00X	NR	C
19800507	99999999	70704	4246	02	LU	P
20060831	99999999	70704	4246	02C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790901	19800506	0	0	00X	NR	C
19800507	19980924	70704	4246	02	LC	P
19980925	20061210	0	0	02	NR	P
20061211	99999999	70704	4246	02	LC	P
20060831	99999999	70704	4246	02C	LX	N

NAVIDEA BIOPHARMACEUTICALS (GVKEY 25924)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19921109	0	0	00X	NR	C
19921110	19990727	78066	11795	01	LC	P
19990728	20111231	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19921109	0	0	00X	NR	C
19921110	19990727	78066	11795	01	LC	P
19990728	20110209	0	0	01	NR	P
20110210	99999999	78066	11795	01	LC	P

PRETIUM RESOURCES INC (GVKEY 186130)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111112	99999999	0	0	01	NU	P
20101231	20111030	0	0	01C	NR	C
20111031	99999999	0	0	01C	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111112	20120111	0	0	01	NR	P
20120112	99999999	13191	53973	01	LC	P
20101231	20111030	0	0	01C	NR	C
20111031	20120111	0	0	01C	NR	N
20120112	99999999	13191	53973	01C	LX	N

RADIANT LOGISTICS INC (GVKEY 162914)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050331	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050331	20120110	0	0	01	NR	P
20120111	99999999	13196	53975	01	LC	P

ROUSE PROPERTIES INC (GVKEY 9256)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19660601	19680929	0	0	00X	NU	C
19680930	19721213	0	0	01	NU	P
19721214	20041130	67708	3901	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19660601	19680929	0	0	00X	NR	C
19680930	19721213	0	0	01	NR	P
19721214	20041112	67708	3901	01	LC	P
20120113	99999999	13134	53943	03	LC	P

UNITED FIRE GROUP INC (GVKEY 17252)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820128	78693	4643	00X	LU	C
19820129	99999999	78693	4643	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19820128	0	0	00X	NR	C
19820129	99999999	78693	4643	01	LC	P

WPX ENERGY INC (GVKEY 187128)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20111229	0	0	00X	NR	C
20111230	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20120102	0	0	00X	NR	C
20120103	99999999	13141	53947	01	LC	P