

### ABOUT THE MARCH 2012 CRSP/COMPUSTAT MERGED DATABASE

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

- CMZ201203 – 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	7.57 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 201203	
Total Compustat Records	41925
Total GVKEY Companies	39727
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	48575
Total CRSP Securities Linked	25624
Total GVKEYs in Link	38470
Total Link Records	87314
Total Link Records with a Link to CRSP	29853
Database Size	7.57GB

### 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	19251231-20120309	1-22828
Monthly trading calendar	19251231-20161231	1-1093
Annual trading calendar	19251231-20131231	1-88
Quarterly trading calendar	19251231-20131231	1-353
Semi-Annual trading calendar	19251231-20131231	1-177
Weekly trading calendar	19260102-20120309	1-4497

## NEW DATA ITEMS

The following are new data items and keysets 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
MMASPAG_FN	Ag Sales Price (US\$ per oz) - Footnote	1, STD, Industrial Format, Consolidated Information, Standardized Presentation
OPTEXD_DC	Options - Exercised (-) - Data Code	2100, BSTD, Bank Format, Consolidated Information, Standardized Presentation

## CCM LINK EDITS

### GROUP EDITS

Begin Date	End Date	Description
19580928	20090604	Reviewed instances where security links continued beyond CRSP delist dates (either active or inactive) for security. Edits consisted of changing link end dates for listed GVKEYs. 168 links edits (20% of project) are completed

### INDIVIDUAL EDITS

#### GRUBB & ELLIS CO (GVKEY 5357)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19810303	0	0	00X	NR	C
19810304	19810426	62885	2017	00X	LN	C
19810427	20021017	62885	2017	01	LC	P
20021018	20060629	0	0	01	NR	P
20060630	99999999	62885	2017	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19810302	0	0	00X	NR	C
19810303	19810426	62885	2017	00X	LC	C
19810427	20021017	62885	2017	01	LC	P
20021018	20060629	0	0	01	NR	P
20060630	20120105	62885	2017	01	LC	P
20120106	99999999	0	0	01	NR	P

#### GUGGENHEIM SOLAR ETF (GVKEY 179854)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080415	99999999	92617	51187	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20080414	0	0	00X	NR	C
20080415	20120214	92617	51187	01	LS	P
20120215	99999999	13208	51965	01	LS	P

**HICKS ACQUISITION CO II INC (GVKEY 186006)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20101028	0	0	00X	NR	C
20101130	99999999	0	0	01	NR	P
20101029	20101129	0	0	03	NR	C
20101130	99999999	0	0	03	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20101028	0	0	00X	NR	C
20101130	20120131	0	0	01	NR	P
20120201	99999999	13276	53999	01	LC	P
20101029	20101129	0	0	03	NR	C
20101130	99999999	0	0	03	NR	N

**SOFTWARE HOLDRS TR (GVKEY 140032)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000927	99999999	88600	39143	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000927	20111223	88600	39143	01	LS	P
20111224	99999999	0	0	01	NR	P

**TOREADOR RESOURCES CORP (GVKEY 10615)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19790503	0	0	00X	NU	C
19790504	99999999	76532	4547	01	LU	P
20031231	20041231	76532	4547	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19790503	0	0	00X	NR	C
19790504	20120221	76532	4547	01	LC	P
20031231	20090227	76532	4547	01C	LX	N