

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

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

- CMZ20120810 – 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	8.13 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 20120810	
Total Compustat Records	42314
Total GVKEY Companies	40116
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	49959
Total CRSP Securities Linked	25789
Total GVKEYs in Link	38776
Total Link Records	89459
Total Link Records with a Link to CRSP	30023
Database Size	8.13 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	19251231-20120810	1-22935
Monthly trading calendar	19251231-20161231	1-1093
Annual trading calendar	19251231-20131231	1-89
Quarterly trading calendar	19251231-20131231	1-353
Semi-Annual trading calendar	19251231-20131231	1-177
Weekly trading calendar	19260102-20120810	1-4519

## GLOBAL OPTION CURRENCY SETTING BEHAVIOR

When switching from the Default Currency setting in Global Options in CCMQuery, a parse error will return. To work around this error, Click on Direct Edit to return the request string and edit either “USD” or “REP” that is associated with the “/ct” option to be lower case:

“.../ct usd...”

When returning data with the /ct option set to “usd”, extra segment data returns with the query.

Using the default currency setting in Global Options works as expected. The behavior of the /ct option will be corrected in the September shipment of the CCM database.

## NEW DATA ITEMS

Listed in the table below are new data items and new keysets for existing data items that have been added this month.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
NRTXTDQ_DC	Nonrecurring Income Taxes Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTDSA_DC	Nonrecurring Income Taxes Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTDY_DC	Nonrecurring Income Taxes Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTEPSQ_DC	Nonrecurring Income Taxes Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTEPSSA_DC	Nonrecurring Income Taxes Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTEPSY_DC	Nonrecurring Income Taxes Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTQ_DC	Nonrecurring Income Taxes / After-tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTSA_DC	Nonrecurring Income Taxes / After-tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
NRTXTY_DC	Nonrecurring Income Taxes / After-tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
TXDBAQ_DC	Deferred Tax Asset - Long Term Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
TXDBCAQ	Current Deferred Tax Asset	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
TXDBCLQ	Current Deferred Tax Liability	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
TXDBQ	Deferred Taxes - Balance Sheet	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
XACCQ	Accrued Expenses	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation

## GROUP EDITS

Begin Date	End Date	Description
19580928	20090604	Reviewed instances where compustat data links continued beyond CRSP delist dates(either active or inactive) for security. Edits consisted of changing link end dates for listed Gvkeys. There were 205 links edits. The project is 100% complete.

## INDIVIDUAL EDITS

## FORT JAMES CORP (GVKEY 6226)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19720501	19730325	0	0	00X	NU	C
19730326	20001229	61583	2471	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19720501	19730325	0	0	00X	NR	C
19730326	20001127	61583	2471	01	LC	P
20001128	20001229	0	0	01	NR	P

## JTH HOLDING INC (GVKEY 188856)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120629	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060501	20120628	0	0	00X	NR	C
20120629	20120701	0	0	01	NR	P
20120702	99999999	13537	54155	01	LC	P

## MARKET VECTORS EMERG MKT HI (GVKEY 1507)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120509	99999999	13386	54042	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120509	99999999	13386	50699	01	LS	P

**MARKET VECTORS FLLN ANGL HI (GVKEY 171053)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120411	99999999	13348	54042	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120411	99999999	13348	50699	01	LS	P

**MARKET VECTORS INTL HI YLD (GVKEY 171014)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120403	99999999	13345	54042	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120403	99999999	13345	50699	01	LS	P

**PENN VIRGINIA RES PRTNR -OLD (GVKEY 145729)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20011024	0	0	00X	NR	C
20011025	20110331	89194	42284	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20011024	0	0	00X	NR	C
20011025	20110310	89194	42284	01	LC	P
20110311	20110831	0	0	99X	NR	C

**PROSPECT GLOBAL RESOURCES (GVKEY 186517)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110228	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110228	20120701	0	0	01	NR	P
20120702	99999999	13536	54154	01	LC	P

**UNITED STATES HEATING OIL FD (GVKEY 179808)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080409	99999999	92637	53003	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20080408	0	0	00X	NR	C
20080409	99999999	92637	53003	01	LS	P

**VRINGO INC (GVKEY 184239)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20100629	0	0	00X	NR	C
20100727	99999999	12017	53444	01	LC	P
20100630	20100630	0	0	02	NR	P
20100701	20100726	0	0	02	NR	C
20100727	20100730	0	0	02	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20100629	0	0	00X	NR	C
20100727	20120730	12017	53444	01	LC	P
20100630	20100630	0	0	02	NR	P
20100701	20100726	0	0	02	NR	C
20100727	20100730	0	0	02	NR	N