

ABOUT THE SEPTEMBER 2012 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is September 9, 2012. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20120907 – 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	8.17 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 20120907	
Total Compustat Records	42407
Total GVKEY Companies	40209
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	50147
Total CRSP Securities Linked	25810
Total GVKEYs in Link	38833
Total Link Records	89700
Total Link Records with a Link to CRSP	30048
Database Size	8.17 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	19251231-20120907	1-22954
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	19260102-20120907	1-4523s

SEPTEMBER 2012 LINK EDITS

CENTRAL FUND CANADA -CL A (GVKEY 135184)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19931101	19980129	0	0	00X	NU	C
19980130	99999999	69251	20415	01	LC	P
19980130	99999999	69251	20415	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19931101	20000530	0	0	00X	NR	C
20000531	99999999	69251	20415	01	LC	P
20000531	99999999	69251	20415	01C	LX	N

CHINA MEDICAL TECHNOLGS -ADR (GVKEY 164558)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030401	20050809	0	0	00X	NR	C
20050810	99999999	90859	47206	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030401	20050809	0	0	00X	NR	C
20050810	20120206	90859	47206	90	LC	P
20120207	99999999	0	0	90	NR	P

DEL TACO RESTAURANTS INC (GVKEY 12723)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19850130	0	0	00X	NR	C
19850131	19910930	74553	6626	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19850530	0	0	00X	NR	C
19850531	19910911	74553	6626	01	LC	P
19910912	19910930	0	0	01	NR	P

DIGITAL TRANSERVICE CORP-NEW (GVKEY 13893)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851101	19860130	0	0	00X	NR	C
19860131	19870806	87282	7530	01	LC	P
19870807	19870930	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851101	19861030	0	0	00X	NR	C
19861031	19870806	87282	7530	01	LC	P
19870807	19870831	0	0	01	NR	P

EDUCATION HOLDINGS 1 INC (GVKEY 144010)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	20010618	0	0	00X	NU	C
20010619	99999999	89030	41703	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20010618	0	0	00X	NR	C
20010619	20120402	89030	41703	01	LC	P
20120403	99999999	0	0	01	NR	P

EMERALD OIL INC (GVKEY 184742)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20110228	0	0	00X	NR	C
20110301	99999999	12637	53701	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20100429	0	0	00X	NR	C
20100430	20110228	0	0	01	NR	P
20110301	99999999	12637	53701	01	LC	P

PROSHARES ULT VIX ST FUTURES (GVKEY 189656)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111004	99999999	13030	53104	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20111003	0	0	00X	NR	C
20111004	99999999	13030	53104	01	LS	P

SISCOM INC (GVKEY 13618)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840131	19911107	68903	6363	01	LC	C
19911108	99999999	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840701	19850227	0	0	00X	NR	C
19850228	19911107	68903	6363	01	LC	C
19911108	99999999	0	0	01	NR	C