

ABOUT THE OCTOBER 2012 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is October 12, 2012. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20121012 – 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	8.26 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 20121012	
Total Compustat Records	42498
Total GVKEY Companies	40300
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	50339
Total CRSP Securities Linked	25831
Total GVKEYs in Link	38917
Total Link Records	89914
Total Link Records with a Link to CRSP	30071
Database Size	8.26 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	19251231-20121012	1-22979
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	19260102-20121012	1-4528

OCTOBER 2012 LINK EDITS

ALTA ENERGY CORP (GVKEY 20063)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19940517	12125	5180	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890101	19890917	0	0	00X	NR	C
19890918	19930131	12125	5180	01	LC	P
19930201	19930218	0	0	01	NR	P
19930219	19940517	12125	5180	01	LC	P

ALTA ENERGY CORP-OLD (GVKEY 1338)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800701	19811110	0	0	00X	NR	C
19811111	19881231	12125	5180	02	LC	P
19890101	19890917	12125	5180	02	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800701	19811110	0	0	00X	NR	C
19811111	19831229	12125	5180	00X	LC	C
19831230	19890917	12125	5180	02	LC	P

MISSION RESOURCES CORP (GVKEY 14114)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19831219	20050728	17559	487	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870701	19870830	0	0	00X	NR	C
19870831	20050728	17559	487	01	LC	P
20050729	20050729	0	0	01	NR	P

PROSHARES ULT SHRT 20 PL (GVKEY 179969)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080501	99999999	92662	50846	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20080430	0	0	00X	NR	C
20080501	99999999	92662	50846	01	LS	P

PROSHARES ULTRASHORT GOLD (GVKEY 181912)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081203	99999999	92863	53104	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20081202	0	0	00X	NR	C
20081203	99999999	92863	53104	01	LS	P