

### 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.

FORTTRAN-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

## 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

**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

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 TECHNOLOGS -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

## 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