

ABOUT THE NOVEMBER 2012 CRSP/COMPUSTAT MERGED DATABASE

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

- CMZ20121111 - 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	<i>Compustat Xpressfeed</i>
Volume Label	CMZyyyyymm
Size	8.28 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 20121111	
Total Compustat Records	42568
Total GVKEY Companies	40370
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	50470
Total CRSP Securities Linked	25878
Total GVKEYs in Link	39009
Total Link Records	90114
Total Link Records with a Link to CRSP	30120
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	19251231-20121111	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	19260102-20121111	1-4528

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
AQDQ_FN	Acquisition/Merger Diluted EPS Footnote	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
WDDQ_DC	Writedowns Diluted EPS Effect Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
WDEPSQ_DC	Writedowns Basic EPS Effect Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

NOVEMBER 2012 LINK EDITS

ALABAMA AIRCRAFT INDUSTRIES (GVKEY 014638)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860501	19870506	0	0	00X	NR	C
19870507	20090409	11306	9158	01	LC	P
20090410	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860501	19881129	0	0	00X	NR	C
19881130	20090409	11306	9158	01	LC	P
20090410	99999999	0	0	01	NR	P

DYNEGY INC (GVKEY 025495)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19931109	0	0	00X	NU	C
19931110	19950313	79925	30052	01	LC	P
19950314	19950314	0	0	01	NR	P
19950315	19980706	81524	30882	01	LC	P
19980707	20000201	0	0	01	NR	P
20000202	20120930	90352	30882	01	LC	P
20000229	20020628	0	0	02	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19931109	0	0	00X	NR	C
19931110	19950313	79925	30052	01	LC	P
19950314	19950314	0	0	01	NR	P
19950315	19980706	81594	30882	01	LC	P
19980707	20000201	0	0	01	NR	P
20000202	20120705	90352	30882	01	LC	P
20120706	20120930	0	0	01	NR	P

20121001	20121002	0	0	01	NR	C
20000229	20020628	0	0	02	NR	N
20121003	99999999	90352	30882	03	LC	P

EVERGREEN RESOURCES (GVKEY 20064)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880129	20040928	33647	5238	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880401	19890928	0	0	00X	NR	C
19890929	20040928	33647	5238	03	LC	P

GREY WOLF INC (GVKEY 020134)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19831230	20081223	63562	1383	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890401	19900130	0	0	00X	NR	C
19900131	20081223	63562	1383	01	LC	P
20081224	20090130	0	0	99X	NR	C

MESTEK INC (GVKEY 014064)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860130	19289	21195	00X	LC	C
19860131	20060829	19289	21195	01	LU	P
20060830	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19880228	0	0	00X	NR	C
19880229	20060829	19289	21195	01	LC	P
20060830	99999999	0	0	01	NR	P

PENTAIR LTD (GVKEY 008463)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19690101	19720228	0	0	00X	NR	C
19720229	19721213	0	0	01	NR	P
19721214	99999999	62034	3622	01	LC	P

NEW:

LINKDT	LINKENDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19690101	19720228	0	0	00X	NR	C
19720229	19721213	0	0	01	NR	P
19721214	20120928	62034	3622	01	LC	P
20120929	99999999	13586	54185	01	LC	P