

ABOUT THE MAY 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is May 12, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20130510 – 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	8.51 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 20130510	
Total Compustat Records	43196
Total GVKEY Companies	40998
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	51531
Total CRSP Securities Linked	26048
Total GVKEYs in Link	39590
Total Link Records	91350
Total Link Records with a Link to CRSP	30318
Database Size	8.51 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	19251231-20130510	1-23121
Monthly trading calendar	19251231-20171231	1-1105
Annual trading calendar	19251231-20141231	1-90
Quarterly trading calendar	19251231-20141231	1-357
Semi-Annual trading calendar	19251231-20141231	1-179
Weekly trading calendar	19260102-20130510	1-4558

MAY 2013 LINK EDITS

CHANTICLEER HOLDINGS INC (GVKEY 164284)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050729	20120620	0	0	01	NR	C
20120621	20121031	13455	54115	01	LC	C
20120621	20120806	0	0	02	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050729	20120620	0	0	01	NR	C
20120621	20120911	13455	54115	01	LC	C
20120912	20130115	0	0	01	NR	C
20130116	99999999	13455	54115	01	LC	C
20120621	20120806	0	0	02	NR	J

CPI CORP (GVKEY 2555)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810201	19820729	0	0	00X	NU	C
19820730	99999999	20248	5595	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810201	19820729	0	0	00X	NR	C
19820730	20120208	20248	5595	01	LC	P
20120209	99999999	0	0	01	NR	P

KIT DIGITAL INC (GVKEY 141240)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980801	20010227	0	0	00X	NR	C
20010228	20090812	0	0	01	NR	P
20090813	99999999	93007	53201	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980801	20010227	0	0	00X	NR	C
20010228	20090812	0	0	01	NR	P
20090813	20121211	93007	53201	01	LC	P
20121212	99999999	0	0	01	NR	P

MESA INC (GVKEY 7276)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640501	19660530	0	0	00X	NR	C
19660531	19670926	0	0	01	NR	C
19670927	19780629	0	0	01	NR	C
19780630	19851130	0	0	01	NR	N
19851201	19851230	0	0	01	NR	P
19851231	19970807	68566	21191	01	LC	P
19970808	19970930	0	0	01	NR	P
19810130	19851130	45065	24796	02	LC	P
19851201	19870119	45065	24796	02	LC	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640501	19660530	0	0	00X	NR	C
19851231	19970807	68566	21191	01	LC	P
19970808	19970930	0	0	01	NR	P
19660531	19670926	0	0	02	NR	P
19670927	19851130	45065	24796	02	LC	P
19851201	19851230	45065	24796	02	LC	C
19851231	19870119	45065	24796	02	LC	N

NEUROGESX INC (GVKEY 177110)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20070501	0	0	00X	NR	C
20070502	99999999	92046	52298	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20070501	0	0	00X	NR	C
20070502	20120628	92046	52298	01	LC	P
20120629	99999999	0	0	01	NR	P

PARAGON SHIPPING INC (GVKEY 178082)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20070809	0	0	00X	NR	C
20070810	20121109	92224	52673	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20070809	0	0	00X	NR	C
20070810	99999999	92224	52673	01	LC	P