

ABOUT THE JUNE 2013

CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is June 9, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20130607 – 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	8.54 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 20130607	
Total Compustat Records	43299
Total GVKEY Companies	41101
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	51687
Total CRSP Securities Linked	26099
Total GVKEYs in Link	39696
Total Link Records	91554
Total Link Records with a Link to CRSP	30376
Database Size	8.54 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	19251231-20130607	1-23140
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	19260102-20130607	1-4562

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
TFVLQ_DC	Total Fair Value Liabilities Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
TFVAQ_DC	Total Fair Value Assets Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LUL3Q_DC	Liabilities Level3 (Unobservable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
ANOQ_DC	Assets Netting & Other Adjustments Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LOL2Q_DC	Liabilities Level2 (Observable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
STALTQ	Status Alert	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LNOQ_DC	Liabilities Netting & Other Adjustments Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
LQPL1Q_DC	Liabilities Level1 (Quoted Prices) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
AOL2Q_DC	Assets Level2 (Observable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
STALTQ	Status Alert	2120	BASTD	Bank Format, Consolidated Information, Average Standardized Presentation

JUNE 2013 LINK EDITS

GVKEY 160256 (METROPCS COMMUNICATIONS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20070418	0	0	00X	NR	C
20070419	99999999	91937	52120	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20070418	0	0	00X	NR	C
20070419	20130430	91937	52120	01	LC	P
20130501	99999999	0	0	01	NR	P

GVKEY 150179 (MONARCH COMMUNITY BANCORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20020829	0	0	00X	NR	C
20020830	99999999	89484	43451	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20020829	0	0	00X	NR	C
20020830	20120918	89484	43451	01	LC	P
20120919	99999999	0	0	01	NR	P

GVKEY 111631 (DEX MEDIA INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980618	0	0	00X	NR	C
19980619	20081231	86109	34769	01	LC	P
20090101	20100129	0	0	01	NR	P
20100201	99999999	93240	53338	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980618	0	0	00X	NR	C
19980619	20081231	86109	34769	01	LC	P
20090101	20100129	0	0	01	NR	P
20100201	20130430	93240	53338	03	LC	P
20130501	99999999	13923	54409	03	LC	P

GVKEY 160681 (HYSTER-YALE MATERIALS HDLNG)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20120930	0	0	00X	NR	C
20121001	99999999	13577	28836	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20120930	0	0	00X	NR	C
20121001	20130227	13577	28836	02	LC	P
20130228	99999999	13577	28836	02	LC	N
20130228	99999999	0	0	03	NR	C

GVKEY 01746 (CARROLLTON BANCORP/MD -OLD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19930101	19940516	0	0	00X	NU	C	
19940517	20130430	80517	13085	01	LU	P	

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19930101	19940516	0	0	00X	NR	C	
19940517	20130423	80517	13085	01	LC	P	

GVKEY 017815 (CARROLLTON BANCORP/MD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
20130430	99999999	80517	13085	01	LC	P	

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
20130424	99999999	80517	13085	01	LC	P	

GVKEY 3031 (CHYRONHEGO CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19730701	19760325	0	0	00X	NU	C	
19760326	19790130	68320	902	00X	LU	C	
19790131	99999999	68320	902	01	LU	P	

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM	
19730701	19790130	0	0	00X	NR	C	
19790131	20010528	68320	902	01	LC	P	
20010529	20071002	0	0	01	NR	P	
20071003	99999999	68320	902	01	LC	P	