

ABOUT THE AUGUST 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is August 10, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20130810 – 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	8.73 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 20130810	
Total Compustat Records	43510
Total GVKEY Companies	41312
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	51981
Total CRSP Securities Linked	26192
Total GVKEYs in Link	39887
Total Link Records	91880
Total Link Records with a Link to CRSP	30472
Database Size	8.73 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	19251231-20130810	1-23164
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	19260102-20130810	1-4567

DELIVERY

CRSP is pleased offer data delivery via the “Cloud”. By utilizing IPSwitch’s MOVEit Cloud product (<http://www.ipswitchft.com/Products/MOVEit/Cloud.aspx>), you will be able to effortlessly download data products either on demand, or with scheduled processes.

We plan to have the CRSP\Compustat Merged database available in the next several months. We understand that transition can require time and coordination, so we will

initially offer this delivery option on an 'opt-in' basis. Should you wish to download the data, please contact our billing department at billing@crsp.chicagobooth.edu and provide us with the name, email address and telephone number of the contact person authorized to receive notification of and access to downloads.

INSTALLS

CRSP is in the process of replacing our current InstallAnywhere process with a ZIP file process. This transition offers more flexibility and stability over the long term and allows CRSP to better support our data products into the future. This change will be transparent to end users and is targeted for the September shipment of the CCM database. Details will be included in release notes accompanying that shipment.

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	DESC
TXWSA_DC	Excise Taxes Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation

AUGUST 2013 LINK EDITS

GVKEY 12200 (DOCUMENT SECURITY SYS-OLD)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860513	0	0	00X	NR	C
19860514	20130731	10253	7922	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860513	0	0	00X	NR	C
19860514	19860915	10253	7922	01	LC	C
19860916	20040421	0	0	01	NR	C
20040422	20130714	10253	7922	01	LC	C

GVKEY 4632 (NEOSTEM INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19791001	19810408	0	0	00X	NR	C
19810409	99999999	34666	1783	02	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19791001	19810408	0	0	00X	NR	C
19810409	19951011	34666	1783	02	LC	P
19951012	20070808	0	0	02	NR	P
20070809	99999999	34666	1783	02	LC	P

GVKEY 10984 (SPRINT CORP)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19620101	19620130	0	0	00X	NR	C
19620131	19630409	0	0	01	NU	P
19630410	20130630	39087	21833	01	LU	P
19950331	20000331	0	0	02	NU	J
20010831	20041130	0	0	05	NU	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19620101	19620130	0	0	00X	NR	C
19620131	19630409	0	0	01	NR	P
19630410	20130630	39087	21833	01	LC	P
20130701	20130710	39087	21833	01	LC	C
19950331	20000331	0	0	02	NR	J
20010831	20041130	0	0	05	NR	N
20130712	99999999	14040	54473	10	LC	P

GVKEY 165934 (CARDIUM THERAPEUTICS INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20060122	0	0	00X	NR	C
20060123	99999999	84521	15354	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20051030	0	0	00X	NR	C
20051031	20051231	0	0	01	NR	C
20060101	20070731	0	0	01	NR	P
20070801	99999999	84521	15354	01	LC	P

GVKEY 178003 (YONGYE INTERNATIONAL INC)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20080429	0	0	00X	NR	C
20080430	20090902	0	0	01	NR	C
20090903	20130317	93048	53226	01	LC	C
20130318	20130616	0	0	01	NR	C
20130617	99999999	93048	53226	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20080429	0	0	00X	NR	C
20080430	20090902	0	0	01	NR	C
20090903	99999999	93048	53226	01	LC	C