ABOUT THE JULY 2012 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is July 14, 2012. This shipment includes the following version of the CRSP/ Compustat Merged Database:

 CMZ20120713 – 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	CMZyyyymm	
Size	8.70 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)	
С	Yes — CA3.1 and higher	
Fortran-95	Yes — CA3.1 and higher	
Number of Data Items	Over 4000 quarterly & annual data items	

PROGRAMMERS

Cprogramming 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 20120713	
Total Compustat Records	43430
Total GVKEY Companies	41232
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	51870
Total CRSP Securities Linked	26147
Total GVKEYs in Link	39815
Total Link Records	91731
Total Link Records with a Link to CRSP	30418
Database Size	8.70 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	19251231-20120713	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	19260102-20120713	1-4567

NEW DATA ITEMS

Listed in the table below are new data items and new keysets for existing data items that have been added over the past 12 months.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
ANOQ_DC	Assets Netting & Other Adjustments 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
AQDQ_FN	Acquisition/Merger Diluted EPS Footnote	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
ARC_DC	Accounts Receivable/Debtors - Customer Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
CAPS_DC	Capital Surplus/Share Premium Reserve Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
CI	Comprehensive Income - Total	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIBEGNI	Comp Inc - Beginning Net Income	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIBEGNIQ	Comp Inc - Beginning Net Income	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIBEGNIY	Comp Inc - Beginning Net Income	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CICURR	Comp Inc - Currency Trans Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CICURRQ	Comp Inc - Currency Trans Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CICURRY	Comp Inc - Currency Trans Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIDERGL	Comp Inc - Derivative Gains/Losses	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIDERGLQ	Comp Inc - Derivative Gains/Losses	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIDERGLY	Comp Inc - Derivative Gains/Losses	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIMII	Comprehensive Income - Noncontrolling Interest	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation

CIMIIQ	Comprehensive Income - Noncontrolling Interest	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIMIIY	Comprehensive Income - Noncontrolling Interest	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIOTHER	Comp Inc - Other Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIOTHERQ	Comp Inc - Other Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIOTHERY	Comp Inc - Other Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIPEN	Comp Inc - Minimum Pension Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIPENQ	Comp Inc - Minimum Pension Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIPENY	Comp Inc - Minimum Pension Adj	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIQ	Comprehensive Income - Total	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CISECGL	Comp Inc - Securities Gains/Losses	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CISECGLQ	Comp Inc - Securities Gains/Losses	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CISECGLY	Comp Inc - Securities Gains/Losses	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CITOTAL	Comprehensive Income - Parent	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CITOTALQ	Comprehensive Income - Parent	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CITOTALY	Comprehensive Income - Parent	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIY	Comprehensive Income - Total	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
CSHFD	Common Shares Used to Calc Earnings Per Share / Fully Diluted	12	SUPF	Industrial Format, Pre-FASB Reporting, Standardized Summary Data from the Latest Annual Filing
CSHFD	Common Shares Used to Calc Earnings Per Share / Fully Diluted	3	PRES	Industrial Format, Consolidated Information, Standardized Summary Data Collected prior to Company Amendment

Long Term Debt Due in One Year Data Code	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
Earnings Per Share (Basic) / Excluding Extraordinary Items Footnote	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
Average Length of Stay Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ISO Currency Code / Currency	914	ZMW	ISOCURCD = ZMW (Currency code changed from ZMK to ZMW)
Loans/Claims/Advances - Other Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
Liabilities Netting & Other Adjustments Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
Liabilities Level2 (Observable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
Liabilities Level1 (Quoted Prices) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
Liabilities Level3 (Unobservable) Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
Nonrecurring Income Taxes Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes Diluted EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes Basic EPS Effect Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes / After-tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes / After-tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Nonrecurring Income Taxes / After-tax Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Postretirement - Current Liability	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
Receivables - Trade Data Code	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation
Status Alert	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
Status Alert	2120	BASTD	Bank Format, Consolidated Information, Average Standardized Presentation
	Earnings Per Share (Basic) / Excluding Extraordinary Items Footnote Average Length of Stay Footnote ISO Currency Code / Currency Loans/Claims/Advances - Other Data Code Liabilities Netting & Other Adjustments Data Code Liabilities Level2 (Observable) Data Code Liabilities Level3 (Unobservable) Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Basic EPS Effect Data Code Nonrecurring Income Taxes After-tax Data Code Nonrecurring Income Taxes / After-tax Data Code	Earnings Per Share (Basic) / Excluding Extraordinary Items Footnote Average Length of Stay Footnote ISO Currency Code / Currency ILoans/Claims/Advances - Other Data Code Liabilities Netting & Other Adjustments Data Code Liabilities Level2 (Observable) Data Code Liabilities Level1 (Quoted Prices) Data Code Liabilities Level3 (Unobservable) Data Code Liabilities Level3 (Unobservable) Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Basic EPS Effect Data Code Nonrecurring Income Taxes J After-tax Data Code 7 Nonrecurring Income Taxes / After-tax Data Code 7 Postretirement - Current Liability 7 Receivables - Trade Data Code 4 Status Alert 2100	Earnings Per Share (Basic) / Excluding Extraordinary Items Footnote Average Length of Stay Footnote 1 STD ISO Currency Code / Currency 914 ZMW Loans/Claims/Advances - Other Data Code 4 FS Liabilities Netting & Other Adjustments Data Code Liabilities Level2 (Observable) Data Code Liabilities Level3 (Unoted Prices) Data Code Liabilities Level3 (Unobservable) Data Code Liabilities Level3 (Unobservable) Data Code Liabilities Level3 (Unobservable) Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Diluted EPS Effect Data Code Nonrecurring Income Taxes Basic EPS Effect Data Code Nonrecurring Income Taxes After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 7 SFAS Nonrecurring Income Taxes / After-tax Data Code 8 FS Status Alert 8 STD

TFVAQ_DC	Total Fair Value Assets Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
TFVLQ_DC	Total Fair Value Liabilities Data Code	2100	BSTD	Bank Format, Consolidated Information, 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	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
TXDBCAQ	Current Deferred Tax Asset	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
TXDBCLQ	Current Deferred Tax Liability	5	PF0	Industrial Format, Pro Forma 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
UADA_DC	Abandonments And Disallowances Adjustment Data Code	2	SUMM	Industrial Format, Consolidated Information, Standardized Summary Data from the Latest Annual Filing
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
XACCQ	Accrued Expenses	5	PF0	Industrial Format, Pro Forma Reporting, Standardized Presentation
XACCQ	Accrued Expenses	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
XPR_FN	Pension Expense Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
XPR_FN	Pension Expense Footnote	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation