

ABOUT THE DECEMBER 2011 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is December 10, 2011. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201112 – 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	7.47 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 SASECRSP 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 201112	
Total Compustat Records	41483
Total GVKEY Companies	39285
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	47988
Total CRSP Securities Linked	25490
Total GVKEYs in Link	37982
Total Link Records	86266
Total Link Records with a Link to CRSP	29664
Database Size	7.47 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	19251231-20111209	1-22767
Monthly trading calendar	19251231-20161231	1-1093
Annual trading calendar	19251231-20121230	1-88
Quarterly trading calendar	19251231-20121230	1-349
Semi-Annual trading calendar	19251231-20121230	1-175
Weekly trading calendar	19260102-20111209	1-4484

NEW DATA ITEMS

The following are new data items and keysets added this month. Note that new Compustat data items or new keyset combinations of existing items have been routinely added to the CCM version of the database.

DATA ITEMS

ITEM MNEMONIC	ITEM NAME	NEW KEYSSET, TAG, DESCRIPTION
HEDGEGLY_FN	Gain/Loss on Ineffective Hedges Footnote	7, SFAS, Industrial Format, Pre-FASB Reporting, Standardized Presentation

CCM LINK EDITS

DECEMBER 2011 EDITS

ARROWHEAD RESEARCH CORP (GVKEY 28806)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19911001	19931213	0	0	00X	NU	C
19931214	99999999	80069	12204	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19911001	19931213	0	0	00X	NR	C
19931214	19940720	80069	12204	01	LC	C
19940721	20040902	0	0	01	NR	C
20040903	99999999	80069	12204	01	LC	C

DELPHI AUTOMOTIVE PLC -REDH (GVKEY 118122)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990204	0	0	00X	NU	C
19990205	20051010	86591	34988	01	LU	P
20051011	20091007	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990204	0	0	00X	NR	C
19990205	20051010	86591	34988	01	LC	P
20051011	20091030	0	0	01	NR	P
20111117	99999999	13103	53927	04	LC	P

EXELIS INC (GVKEY 189490)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20111012	0	0	00X	NR	C
20111013	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20111031	0	0	00X	NR	C
20111101	99999999	13018	53890	01	LC	P

INVENSENSE INC -REDH (GVKEY 185180)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080401	20100331	0	0	00X	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080401	20111115	0	0	00X	NR	C
20111116	99999999	13081	53920	01	LC	P

LUMOS NETWORKS CORP (GVKEY 190959)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20111024	0	0	00X	NR	C
20111025	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20111031	0	0	00X	NR	C
20111101	99999999	13041	53900	01	LC	P

MATTRESS FIRM HOLDING -REDH (GVKEY 161036)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020201	20070131	0	0	00X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020201	20111117	0	0	00X	NR	C
20111118	99999999	13110	53934	01	LC	P

NORTEK INC (GVKEY 260408)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100630	99999999	0	0	02	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20100629	0	0	00X	NR	C
20100630	20111114	0	0	02	NR	P
20111115	99999999	13112	21296	02	LC	P

RECOVERY ENERGY INC (GVKEY 186061)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090930	20101130	0	0	01	NR	C
20101201	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090930	20101130	0	0	01	NR	C
20101201	20111101	0	0	01	NR	P
20111102	99999999	13113	53936	01	LC	P

TIMMINS GOLD CORP (GVKEY 175236)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060731	99999999	0	0	01C	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060401	20060730	0	0	00X	NR	C
20111101	99999999	13097	53925	01	LC	P
20060731	20111031	13097	53925	01C	LX	C
20111101	99999999	13097	53925	01C	LX	N

XYLEM INC (GVKEY 189491)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20111012	0	0	00X	NR	C
20111013	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20111031	0	0	00X	NR	C
20111101	99999999	13035	53896	01	LC	P