

ABOUT THE JANUARY 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is January 13, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20130111 – 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	8.38 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 20130111	
Total Compustat Records	42718
Total GVKEY Companies	40520
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	50738
Total CRSP Securities Linked	25927
Total GVKEYs in Link	39171
Total Link Records	90492
Total Link Records with a Link to CRSP	30170
Database Size	8.38 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	19251231-20130111	1-23039
Monthly trading calendar	19251231-20171231	1-1105
Annual trading calendar	19251231-20131231	1-89
Quarterly trading calendar	19251231-20131231	1-353
Semi-Annual trading calendar	19251231-20131231	1-177
Weekly trading calendar	19260102-20130111	1-4541

JANUARY 2013 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
TXDBCLQ	Current Deferred Tax Liability	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
TXDBCAQ	Current Deferred Tax Asset	5	PFO	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
ISOCURCD	ISO Currency Code / Currency	914	ZMW	ISOCURCD = ZMW (Currency code changed from ZMK to ZMW)

JANUARY 2013 LINK EDITS

BLACKROCK INSD MUN TM TR INC (GVKEY 24949)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19920220	0	0	00X	NU	C
19920221	20101231	77313	29431	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19920220	0	0	00X	NR	C
19920221	20101209	77313	29431	01	LC	C
20101210	99999999	0	0	01	NR	C

BLACKROCK INVESTMT QLTY MUN (GVKEY 28328)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NU	C
19930528	20120629	79241	29835	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NR	C
19930528	20120612	79241	29835	01	LC	C
20120613	99999999	0	0	01	NR	C

BLACKROCK NJ INV QLTY MUN TR (GVKEY 28329)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NU	C
19930528	99999999	79242	29836	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19921101	19930527	0	0	00X	NR	C
19930528	20120711	79242	29836	01	LC	C
20120712	99999999	0	0	01	NR	C

BLACKROCK NY INV QLTQ MUN TR (GVKEY 28330)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930528	99999999	79240	29837	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930528	20120711	79240	29837	01	LC	C
20120712	99999999	0	0	01	NR	C

NORTHWEST BIOTHERAPEUTICS (GVKEY 144887)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	20011213	0	0	00X	NR	C
20011214	20011230	89277	42547	00X	LC	C
20011231	20021223	89277	42547	01	LC	P
20021224	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990101	20011213	0	0	00X	NR	C
20011214	20021223	89277	42547	01	LC	P
20021224	20121206	0	0	01	NR	P
20121207	99999999	89277	42547	01	LC	P

DECEMBER 2012 NEW DATA ITEMS

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
XACCQ	Accrued Expenses	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

DECEMBER 2012 LINK EDITS**NUVEEN CT DIV ADV MUN FD 3 (GVKEY 150723)**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020601	20020925	0	0	00X	NR	C
20020926	99999999	89514	43526	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020601	20020925	0	0	00X	NR	C
20020926	20120706	89514	43526	01	LC	P
20120707	20120831	0	0	01	NR	P
20120731	20120731	0	0	03	NR	N

NUVEEN CT DIVID ADV MUN FD (GVKEY 142093)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20001229	20010125	0	0	01	NR	C
20010126	20010131	88881	41175	01	LC	C
20010201	99999999	88881	41175	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20001229	20010125	0	0	01	NR	P
20010126	20120706	88881	41175	01	LC	P
20120707	20120831	0	0	01	NR	P
20120731	20120731	0	0	03	NR	N

NUVEEN CT DIVID ADV MUN FD 2 (GVKEY 147835)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020326	99999999	89340	42925	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020326	20120706	89340	42925	01	LC	P
20120707	20120831	0	0	01	NR	P
20120731	20120731	0	0	03	NR	N

NUVEEN GA DIV ADV MUNI FD (GVKEY 145411)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010131	20010831	0	0	01	NR	C
20010901	20010925	0	0	01	NR	P
20010926	99999999	89159	42129	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010131	20010925	0	0	01	NR	P
20010926	20120706	89159	42129	01	LC	P
20120707	20120831	0	0	01	NR	P
20120731	20120731	0	0	03	NR	N

NUVEEN MD DIV ADV MUNI FD 2 (GVKEY 145412)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010926	99999999	89160	42130	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010926	20120803	89160	42130	01	LC	P
20120804	20121031	0	0	01	NR	P
20120831	20120831	0	0	03	NR	N

NUVEEN NC DIV ADV MUN FD 2 (GVKEY 146083)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010601	20011115	0	0	00X	NR	C
20011116	99999999	89242	42421	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010601	20011115	0	0	00X	NR	C
20011116	20120706	89242	42421	01	LC	P
20120707	20120831	0	0	01	NR	P
20120731	20120731	0	0	03	NR	N

NUVEEN NC DIV ADV MUN FD 3 (GVKEY 150726)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020601	20020925	0	0	00X	NR	C
20020926	99999999	89518	43530	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020601	20020925	0	0	00X	NR	C
20020926	20120706	89518	43530	01	LC	P
20120707	20120831	0	0	01	NR	P
20120731	20120731	0	0	03	NR	N

NUVEEN NC DIV ADV MUN FUND (GVKEY 142092)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20001229	20010125	0	0	01	NR	C
20010126	20010131	88878	41172	01	LC	C
20010201	99999999	88878	41172	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20001229	20010125	0	0	01	NR	P
20010126	20120706	88878	41172	01	LC	P
20120707	20120831	0	0	01	NR	P
20120731	20120731	0	0	03	NR	N

NUVEEN VA DIV ADV MUNI FD (GVKEY 142069)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010125	99999999	88877	41171	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010125	20120803	88877	41171	01	LC	P
20120804	20121031	0	0	01	NR	P
20120831	20120831	0	0	03	NR	N

NUVEEN VA DIV ADV MUNI FD 2 (GVKEY 146082)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010601	20011115	0	0	00X	NR	C
20011116	99999999	89241	42420	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010601	20011115	0	0	00X	NR	C
20011116	20121031	89241	42420	01	LC	P
20120831	20120831	0	0	03	NR	N

NOVEMBER 2012 NEW DATA ITEMS

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
AQDQ_FN	Acquisition/Merger Diluted EPS Footnote	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
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

ALABAMA AIRCRAFT INDUSTRIES (GVKEY 014638)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860501	19870506	0	0	00X	NR	C
19870507	20090409	11306	9158	01	LC	P
20090410	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860501	19881129	0	0	00X	NR	C
19881130	20090409	11306	9158	01	LC	P
20090410	99999999	0	0	01	NR	P

DYNEGY INC (GVKEY 025495)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19931109	0	0	00X	NU	C
19931110	19950313	79925	30052	01	LC	P
19950314	19950314	0	0	01	NR	P
19950315	19980706	81524	30882	01	LC	P
19980707	20000201	0	0	01	NR	P
20000202	20120930	90352	30882	01	LC	P
20000229	20020628	0	0	02	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19931109	0	0	00X	NR	C
19931110	19950313	79925	30052	01	LC	P
19950314	19950314	0	0	01	NR	P
19950315	19980706	81594	30882	01	LC	P
19980707	20000201	0	0	01	NR	P
20000202	20120705	90352	30882	01	LC	P
20120706	20120930	0	0	01	NR	P
20121001	20121002	0	0	01	NR	C
20000229	20020628	0	0	02	NR	N
20121003	99999999	90352	30882	03	LC	P

EVERGREEN RESOURCES (GVKEY 20064)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880129	20040928	33647	5238	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880401	19890928	0	0	00X	NR	C
19890929	20040928	33647	5238	03	LC	P

GREY WOLF INC (GVKEY 020134)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19831230	20081223	63562	1383	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890401	19900130	0	0	00X	NR	C
19900131	20081223	63562	1383	01	LC	P
20081224	20090130	0	0	99X	NR	C

MESTEK INC (GVKEY 014064)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860130	19289	21195	00X	LC	C
19860131	20060829	19289	21195	01	LU	P
20060830	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19880228	0	0	00X	NR	C
19880229	20060829	19289	21195	01	LC	P
20060830	99999999	0	0	01	NR	P

PENTAIR LTD (GVKEY 008463)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19690101	19720228	0	0	00X	NR	C
19720229	19721213	0	0	01	NR	P
19721214	99999999	62034	3622	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19690101	19720228	0	0	00X	NR	C
19720229	19721213	0	0	01	NR	P
19721214	20120928	62034	3622	01	LC	P
20120929	99999999	13586	54185	01	LC	P