

ABOUT THE OCTOBER 2010 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is October 9, 2010. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201010 – 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	6.96 GB
Delivery Media	DVD
CRSPAccess version	3.1 and higher – ts_print ccm_print
CRSPSift Version (Windows only)	2.1 and higher – Standard, Professional, Enterprise versions
SASECRSP Engine	Coming soon
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 programs are now supported in the newly released CRSPAccess Version 3.14. Please review the CRSPAccess Utilities and Program Libraries Release Notes for changes and usage.

The Release Notes and Programmer’s Guide can be accessed on-line at:

<http://www.crsp.ChicagoBooth.edu/documentation>.

SASECRSP engine support for Xpressfeed data will be available in a future release by SAS.

PARAMETERS

CMZ 201010	
Total Compustat Records	39646
Total GVKEY Companies	37448
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	44424
Total CRSP Securities Linked	24878
Total GVKEYs in Link	36489
Total Link Records	82716
Total Link Records with a Link to CRSP	29075
Database Size	6.96 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	19251231-20101010	1-22451
Monthly trading calendar	19251231-20141231	1-1069
Annual trading calendar	19251231-20111230	1-87
Quarterly trading calendar	19251231-20111230	1-345
Semi-Annual trading calendar	19251231-20111230	1-173
Weekly trading calendar	19260102-20101010	1-4419

NEW ITEMS IN CCM

The following are new data items 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.

NEW KEYSSET COMBINATIONS FOR EXISTING DATA CODE ITEMS

Item Mnemonic	Item Name	New Keyset, Tag, Description
PNATE_FN	Pension Asset Allocation - Equity Footnote	7, SFAS, Industrial Format, Pre-FASB Reporting, Standardized Presentation

CCM LINK EDITS

Reviewed list of 120 gvkeys where the link history's begin date was more than a month earlier than the Compustat security's begin date. Edits consisted mainly of changing link history begin dates to reflect Compustat security's underlying data.

ALTAIR CORP-DEL (GVKEY 1341)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19620101	19710225	0	0	00X	NR	C
19710226	19721213	0	0	01	NR	P
19721214	19850718	12141	179	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19620101	19710225	0	0	00X	NR	C
19710226	19721213	0	0	01	NR	P
19721214	19850718	12141	179	01	LC	P
20030731	99999999	0	0	02	NR	C

BLOCKBUSTER INC (GVKEY 122514)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990810	0	0	00X	NU	C
19990811	99999999	87134	35220	01	LC	P
20040930	20041013	0	0	02	NU	J
20041014	99999999	90337	35220	02	LU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990810	0	0	00X	NR	C
19990811	20100706	87134	35220	01	LC	P
20100707	99999999	0	0	01	NR	P
20040930	20041013	0	0	02	NR	J
20041014	20100706	90337	35220	02	LC	J
20100707	99999999	0	0	02	NR	J

CHARTER FINANCIAL CORP/GA (GVKEY 145636)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19981001	20011016	0	0	00X	NU	C
20011017	20070129	89168	42266	01	LC	P
20070130	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19981001	20011016	0	0	00X	NR	C
20011017	20070129	89168	42266	01	LC	P
20070130	20100928	0	0	01	NR	P
20100929	99999999	89168	42266	01	LC	P

DAIMLER AG (GVKEY 17828)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851231	19880128	0	0	00X	NR	C
19930129	19931004	0	0	01	NR	P
19931005	19981106	79750	29998	01	LC	P
19981107	19981116	0	0	01	NR	P
19981117	99999999	86381	34898	01	LC	P
19981117	20020628	86381	34898	01C	LX	N
19980529	20011130	0	0	02	NR	N
19880129	19930128	0	0	90	NR	C
19930129	19940531	0	0	90	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851231	19880128	0	0	00X	NR	C
19930129	19931004	0	0	01	NR	P
19931005	19981106	79750	29998	01	LC	P
19981107	19981116	0	0	01	NR	P
19981117	20100604	86381	34898	01	LC	P
19940531	19981116	0	0	01C	NR	N
19981117	20100528	86381	34898	01C	LX	N
19980529	20011130	0	0	02	NR	N
19880129	19930128	0	0	90	NR	C
19930129	19940531	0	0	90	NR	N
20100930	99999999	0	0	91	NR	J

DAYLIN INC (GVKEY 3812)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19771229	41603	24547	00X	LC	C
19790101	19810831	0	0	99X	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19731231	0	0	00X	NR	C
19740101	19781231	41603	24547	00X	LC	C
19790101	19790130	0	0	00X	NR	C
19790131	19790330	0	0	01	NR	P
19790331	19810831	0	0	99X	NR	C

DWS RREEF REAL ESTATE FD II (GVKEY 155939)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20030227	0	0	00X	NU	C
20030228	20030731	0	0	01	NU	C
20030801	20030826	0	0	01	NU	P
20030827	20100630	89816	44283	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20030227	0	0	00X	NR	C
20030228	20030731	0	0	01	NR	C
20030801	20030826	0	0	01	NR	P
20030827	20100611	89816	44283	01	LC	P
20100612	20100930	0	0	01	NR	P

GLEN ROSE PETROLEUM CORP (GVKEY 14815)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870401	19870921	0	0	00X	NR	C
20100306	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870401	19870921	0	0	00X	NR	C
19870922	19871029	28223	5137	00X	LC	C
19871030	20100305	28223	5137	01	LC	P
20100306	99999999	0	0	01	NR	P

HANA BIOSCIENCES INC (GVKEY 154708)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20030828	0	0	00X	NR	C
20030829	20050921	0	0	01	NU	P
20050922	99999999	90888	47430	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20030828	0	0	00X	NR	C
20030829	20050921	0	0	01	NR	P
20050922	20090909	90888	47430	01	LC	P
20090910	99999999	0	0	01	NR	P

HARRINGTON WEST FINL GROUP (GVKEY 150398)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20021105	0	0	00X	NR	C
20021106	99999999	89568	43684	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20021105	0	0	00X	NR	C
20021106	20091204	89568	43684	01	LC	P
20091205	99999999	0	0	01	NR	P

K V PHARMACEUTICAL -CL A (GVKEY 6315)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710401	19710929	0	0	00X	NR	C
19820129	19821231	46950	2589	01	LC	J
19830101	19911231	46950	2589	01	LC	P
19920101	99999999	46950	2589	01	LC	J
19710930	19821231	0	0	02	NR	C
19830101	19911130	0	0	02	NR	N
19911201	19911226	0	0	02	NR	J
19911227	19911231	77158	2589	02	LC	J
19920101	99999999	77158	2589	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710401	19710929	0	0	00X	NR	C
19911227	19911231	77158	2589	02	LC	J
19920101	99999999	77158	2589	02	LC	P

METALDYNE CORP (GVKEY 7086)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19840617	0	0	00X	NU	C
19840618	20001130	51800	7089	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19840617	0	0	00X	NR	C
19840618	20001128	51800	7089	01	LC	P
20080229	20080930	0	0	03	NR	C
20081001	20090731	0	0	99X	NR	C

OPPENHEIMER HOLDINGS INC (GVKEY 13453)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19860101	78451	26284	00X	LN	C
19860102	19860827	0	0	00X	NR	C
19860828	19880629	78451	26284	00X	LC	C
19930226	99999999	78451	26284	01	LC	C
19880630	19930225	78451	26284	01C	LX	C
19930226	20090430	78451	26284	01C	LX	N
20090501	99999999	78451	26284	01C	LX	J
20090227	99999999	0	0	02	NR	J
19960229	99999999	0	0	02C	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19821031	0	0	00X	NR	C
19821101	19860101	78451	26284	00X	LN	C
19860102	19860613	0	0	00X	NR	C
19930226	99999999	78451	26284	01	LC	C
19880614	19930225	78451	26284	01C	LX	C
19930226	20090430	78451	26284	01C	LX	N
20090501	99999999	78451	26284	01C	LX	J
20090227	99999999	0	0	02	NR	J
19960229	99999999	0	0	02C	NR	J

ORAGENICS INC (GVKEY 154605)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20030828	0	0	00X	NR	C
20030829	20040519	0	0	01	NU	P
20040520	99999999	90170	45180	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20030828	0	0	00X	NR	C
20030829	20040519	0	0	01	NR	P
20040520	20081218	90170	45180	01	LC	P
20081219	99999999	0	0	01	NR	P

RHINO RESOURCE PARTNERS LP (GVKEY 174312)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20071231	0	0	00X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050401	20100929	0	0	00X	NR	C
20100930	99999999	12291	53506	01	LC	P

VISTEON CORP (GVKEY 136648)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20000628	0	0	00X	NR	C
20000629	99999999	88319	37682	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20000628	0	0	00X	NR	C
20000629	20090305	88319	37682	01	LC	P
20090306	20100831	0	0	01	NR	P
20100901	20100929	0	0	01	NR	C
20100930	99999999	0	0	01	NR	N
20100930	99999999	0	0	02	NR	P

XELR8 HOLDINGS INC (GVKEY 146564)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20011231	20050404	0	0	01	NU	P
20050405	99999999	90658	46554	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20011231	20050404	0	0	01	NR	P
20050405	20090306	90658	46554	01	LC	P
20090307	99999999	0	0	01	NR	P