

ABOUT THE SEPTEMBER 2010 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is September 10, 2010. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201009 – 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 201009	
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	19251231-20100910	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	19260102-20100910	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
XRDY_FN	Research & Development Expense Footnote	5, PFO, Industrial Format, Pro Forma Reporting, Standardized Presentation

CCM LINK EDITS

GROUP EDITS

Reviewed list of 78 gvkeys where an LU linktype was found from 2006 to present (201008). Edits consisted mainly of changing the link from LU to LC.

CCM LINK HISTORY

ANSELL LTD (GVKEY 14242)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860701	19861030	0	0	00X	NU	C
19861031	19870701	0	0	90	NU	P
19870702	20060630	11486	9319	90	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860701	19861030	0	0	00X	NR	C
19861031	20020429	0	0	90	NR	P
20020430	20060602	11486	9319	90	LC	P
20071031	99999999	0	0	91	NR	C

ECLIPSYS CORP (GVKEY 113270)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980806	0	0	00X	NU	C
19980807	99999999	86323	16254	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980806	0	0	00X	NR	C
19980807	20100824	86323	16254	01	LC	P

ECOPETROL SA (GVKEY 287882)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20080917	0	0	00X	NR	C
20080918	99999999	92793	53084	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20080917	0	0	00X	NR	C
20080918	99999999	92793	53084	90	LC	P
20100831	99999999	92793	53084	90C	LX	N

INTERNATIONAL TOWER HILL MIN (GVKEY 107032)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20021231	20070802	0	0	01	NR	P
20070803	99999999	92248	52694	01	LC	P
19980430	20021230	0	0	01C	NR	C
20021231	20070802	0	0	01C	NR	N
20070803	99999999	92248	52694	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20021231	20070802	0	0	01	NR	P
20070803	20100831	92248	52694	01	LC	P
19980430	20021230	0	0	01C	NR	C
20021231	20070802	0	0	01C	NR	N
20070803	20100831	92248	52694	01C	LX	N

INVENTIV HEALTH INC (GVKEY 124050)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990927	0	0	00X	NR	C
19990928	99999999	87257	17137	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990927	0	0	00X	NR	C
19990928	20100804	87257	17137	01	LC	P

MEDIAMIND TECHNOLOGIES INC (GVKEY 179648)

OLD:

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

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20100810	0	0	00X	NR	C
20100811	99999999	12081	53492	01	LC	P

MESA INC (GVKEY 7276)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640501	19660530	0	0	00X	NR	C
19660531	19670926	0	0	01	NR	P
19670927	19851230	45065	24796	01	LC	P
19851231	19970807	68566	21191	01	LC	P
19970808	19970930	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19640501	19660530	0	0	00X	NR	C
19660531	19670926	0	0	01	NR	C
19670927	19810130	0	0	01	NR	C
19810131	19851130	0	0	01	NR	N
19851201	19851230	0	0	01	NR	P
19851231	19970807	68566	21191	01	LC	P
19970808	19970930	0	0	01	NR	P

METROGAS SA (GVKEY 31010)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19941116	0	0	00X	NU	C
19941117	20100630	81062	30522	90	LU	P
19991130	20001130	0	0	91	NU	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19941116	0	0	00X	NR	C
19941117	20100617	81062	30522	90	LC	P
20100618	99999999	0	0	90	NR	P
19991130	20001130	0	0	91	NR	N

ODYSSEY HEALTHCARE INC (GVKEY 141847)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	20011030	0	0	00X	NU	C
20011031	99999999	89174	42269	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	20011030	0	0	00X	NR	C
20011031	20100817	89174	42269	01	LC	P

OWENS CORNING (GVKEY 8214)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19520310	0	0	00X	NU	C
19520311	19620130	24811	21347	00X	LU	C
19620131	20021218	24811	21347	01	LU	P
20021219	20060930	0	0	01	NU	P
20061001	20061030	0	0	01	NU	C
20061031	20061031	0	0	01	NU	N
20061031	20061031	0	0	06	NU	P
20061101	99999999	91531	51337	06	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19520310	0	0	00X	NR	C
19520311	19620130	24811	21347	00X	LC	C
19620131	20021218	24811	21347	01	LC	P
20021219	20060930	0	0	01	NR	P
20061001	20061030	0	0	01	NR	C
20061031	20061031	0	0	01	NR	N
19931029	19941230	24811	21347	01C	LX	N
20061101	99999999	91531	51337	06	LC	P

PIONEER CORP -OLD (GVKEY 8593)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19840130	0	0	00X	NR	C
19840131	19850930	48370	24999	01	LD	P
19851001	19860630	48370	24999	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19840130	0	0	00X	NR	C
19840131	19860630	48370	24999	01	LD	P

PIONEER CORP-TEXAS (GVKEY 8592)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19690519	0	0	01	NR	P
19690520	19840130	48370	24999	01	LC	P
19840131	19850930	48370	24999	01	LD	P
19851001	19851031	0	0	99X	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19690519	0	0	01	NR	P
19690520	19850930	48370	24999	01	LC	P

SCHLUMBERGER LTD (GVKEY 9465)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19570101	19620130	14277	21576	00X	LU	C
19620131	99999999	14277	21576	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19570101	19620201	14277	21576	00X	LC	C
19620202	99999999	14277	21576	01	LC	P

SMITH INTERNATIONAL INC (GVKEY 9772)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620530	0	0	00X	NU	C
19620531	19680225	0	0	01	NU	P
19680226	99999999	45794	21627	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620530	0	0	00X	NR	C
19620531	19680225	0	0	01	NR	P
19680226	20100827	45794	21627	01	LC	P

STANLEY INC (GVKEY 174663)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010401	20061017	0	0	00X	NR	C
20061018	99999999	91548	51339	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010401	20061017	0	0	00X	NR	C
20061018	20100817	91548	51339	01	LC	P