

ABOUT THE MAY 2012 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is May 12, 2012. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20120511 – the CCM format database using Compustat’s Xpressfeed delivery.

All CRSP/Compustat Merged Database media are shipped on DVDs.

NEW DATA ITEMS

New this month are roughly 40 new data items added by Compustat. Data items are heavily focused on Accounting Standards, Acquisition, and Pro Forma Income Statement related items.

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database.

Attribute	CCM Format Database (new)
Source	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	7.69 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 20120511	
Total Compustat Records	42076
Total GVKEY Companies	39878
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	49065
Total CRSP Securities Linked	25701
Total GVKEYs in Link	38593
Total Link Records	88043
Total Link Records with a Link to CRSP	29927
Database Size	7.69 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	19251231-20120511	1-22872
Monthly trading calendar	19251231-20161231	1-1093
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	19260102-20120511	1-4506

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.

ITEM MNEMONIC	ITEM NAME	KEYSET	TAG	DESCRIPTION
ACCTSTDQ	Accounting Standard	2160	BAPFO	Bank Format, Pro-Forma Reporting, Average Standardized Presentation
ACCTSTDQ	Accounting Standard	2140	BPFO	Bank Format, Pro-Forma Reporting, Standard Presentation
ACCTSTDQ	Accounting Standard	2120	BASTD	Bank Format, Consolidated Information, Average Standardized Presentation
ACCTSTDQ	Accounting Standard	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
ACCTSTDQ	Accounting Standard	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
ACCTSTDQ	Accounting Standard	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
ACCTSTDQ	Accounting Standard	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQAO	Acquired Assets - Other Long-Term	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQAO_DC	Acquired Assets V Other Long-Term Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQCSHI	Shares issued for Acquisition	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQGDWL	Acquired Assets - Goodwill	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQIC	Acquisitions - Current Income Contribution	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
ACQIC	Acquisitions - Current Income Contribution	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQIC_DC	Acquisitions - Current Income Contribution Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQINTAN	Acquired Assets - Intangibles	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQINVT	Acquired Assets - Inventory	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQINVT_DC	Acquired Assets - Inventory Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQNIINTC	Acquisitions - Net Interest Income Contribution	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
ACQNIINTC	Acquisitions - Net Interest Income Contribution	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQPPE	Acquired Assets - Property, Plant & Equipment	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQPPE_DC	Acquired Assets - Property, Plant & Equipment Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQSC	Acquisitions - Current Sales Contribution	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
ACQSC_DC	Acquisitions - Current Sales Contribution Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
LTCM	Long Term Contract Method	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
NIPFC	Pro Forma Net Income - Current Year	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
NIPFC_DC	Pro Forma Net Income - Current Year Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
NIPFP	Pro Forma Net Income - Prior Year	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
NIPFP_DC	Pro Forma Net Income - Prior Year Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
OBKQ	Order Backlog	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
OBKQ	Order Backlog	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
OBKQ_DC	Order Backlog Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
SALEPFC	Pro Forma Net Sales - Current Year	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
SALEPFC_DC	Pro Forma Net Sales - Current Year Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation

ITEM MNEMONIC	ITEM NAME	KEYSET	TAG	DESCRIPTION
SALEFPF	Pro Forma Net Sales - Prior Year	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
SALEFPF_DC	Pro Forma Net Sales - Prior Year Data Code	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
XLRQ	Salaries and Wages	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation
XLRQ_DC	Salaries and Wages Data Code	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

MAY 2012 LINK EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
19580928	20090604	Reviewed instances where compustat data links continued beyond CRSP delist dates(either active or inactive) for security. Edits consisted of changing link end dates for listed Gvkeys. 482 links edits (50% of project) are complete

INDIVIDUAL EDITS

ACACIA AUTOMOTIVE INC (GVKEY 061940)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19960130	0	0	00X	NU	C
19960131	19960228	82822	14288	00X	LU	C
19960229	20040722	82822	14288	01	LU	C
20040723	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19960130	0	0	00X	NR	C
19960131	19960228	82822	14288	00X	LC	C
19960229	20000316	82822	14288	01	LC	C
20000317	99999999	0	0	01	NR	C

LABONE INC (GVKEY 024184)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	20051101	19968	569	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900101	19910429	19968	569	00X	LC	C
19910430	20051130	19968	569	01	LC	P

MELRIDGE INC (GVKEY 7239)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790801	19840130	0	0	00X	NU	C
19840131	19880129	52741	6590	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790801	19831115	0	0	00X	NR	C
19831116	19840130	52741	6590	00X	LN	C
19840131	19871224	52741	6590	01	LC	P
19871225	19880129	0	0	01	NR	P

UNIVERSAL TRAVEL GROUP (GVKEY 163819)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20060730	0	0	00X	NR	C
20060731	20090527	0	0	01	NR	C
20090528	20111031	92932	53153	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20060730	0	0	00X	NR	C
20060731	20090527	0	0	01	NR	C
20090528	99999999	92932	53153	01	LC	C

WEIMAN CO INC (GVKEY 011338)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19660130	0	0	00X	NU	C
19660131	19900928	37954	21898	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19620701	0	0	00X	NR	C
19620702	19660130	37954	21898	00X	LC	C
19660131	19900815	37954	21898	01	LC	P
19900816	19900928	0	0	01	NR	P

WIRELESS WEBCONNECT INC (GVKEY 13840)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19870824	0	0	00X	NU	C
19870825	19870929	11630	9451	00X	LU	C
19870930	20040722	11630	9451	01	LU	P
20040723	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19870824	0	0	00X	NR	C
19870825	19870929	11630	9451	00X	LN	C
19870930	20010323	11630	9451	01	LC	P
20010324	20080930	0	0	01	NR	P