

ABOUT THE FEBRUARY 2013 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is February 10, 2013. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20130208 – 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	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 20130208	
Total Compustat Records	42869
Total GVKEY Companies	40671
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	50993
Total CRSP Securities Linked	25946
Total GVKEYs in Link	39306
Total Link Records	90826
Total Link Records with a Link to CRSP	30194
Database Size	8.45 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	19251231-20130208	1-23058
Monthly trading calendar	19251231-20171231	1-1105
Annual trading calendar	19251231-20141231	1-90
Quarterly trading calendar	19251231-20141231	1-357
Semi-Annual trading calendar	19251231-20141231	1-179
Weekly trading calendar	19260102-20130208	1-4545

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
CAPS_DC	Capital Surplus/Share Premium Reserve Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
EPSPX_FN	Earnings Per Share (Basic) / Excluding Extraordinary Items Footnote	2100	BSTD	Bank Format, Consolidated Information, Standardized Presentation

FEBRUARY 2013 LINK EDITS

BIONOVO INC (GVKEY 164270)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20060730	0	0	00X	NR	C
20060731	20070528	0	0	01	NR	P
20070529	20121130	92033	52285	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040101	20060730	0	0	00X	NR	C
20060731	20070528	0	0	01	NR	P
20070529	20120206	92033	52285	01	LC	P
20120207	99999999	0	0	01	NR	P

DIRECT MARKETS HOLDINGS CORP (GVKEY 178848)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020501	20070730	0	0	00X	NR	C
20070731	20071015	0	0	01	NR	P
20071016	99999999	92312	52781	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20070730	0	0	00X	NR	C
20070731	20071015	0	0	01	NR	P
20071016	20120913	92312	52781	01	LC	P
20120914	99999999	0	0	01	NR	P

GREAT BASIN GOLD LTD (GVKEY 23504)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860501	19900730	0	0	00X	NR	C
19901214	19990209	78741	29195	01	LC	C
19990210	20030713	0	0	01	NR	C
20030714	99999999	78741	29195	01	LC	C
19900731	19901213	0	0	01C	NR	N
19901214	19990209	78741	29195	01C	LX	N
19990210	20030713	0	0	01C	NR	N
20030714	99999999	78741	29195	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860501	19880929	0	0	00X	NR	C
19880930	19901213	0	0	01	NR	C
19901214	19990209	78741	29195	01	LC	C
19990210	20030713	0	0	01	NR	C
20030714	20120914	78741	29195	01	LC	C
20120915	99999999	0	0	01	NR	C
19900731	19901213	0	0	01C	NR	N
19901214	19990209	78741	29195	01C	LX	N
19990210	20030713	0	0	01C	NR	N
20030714	99999999	78741	29195	01C	LX	N

LINCOLN ELECTRIC HLDGS INC (GVKEY 6737)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19780130	0	0	00X	NR	C
19950613	99999999	81678	27454	01	LC	C
19780131	19950531	0	0	02	NR	C
19950601	19950612	0	0	02	NR	N
19950613	19971230	81678	27454	02	LD	N
19971231	19980630	81717	27454	02	LC	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19780130	0	0	00X	NR	C
19780131	19950612	0	0	01	NR	P
19950613	19970531	81678	27454	01	LC	P
19970601	19980531	81678	27454	01	LC	J
19980601	99999999	81678	27454	01	LC	P
19780131	19950612	0	0	02	NR	J
19950613	19970531	81678	27454	02	LD	J
19970601	19971230	81678	27454	02	LD	P
19971231	19980531	81717	27454	02	LC	P
19980601	19980630	81717	27454	02	LC	J

PENSON WORLDWIDE INC (GVKEY 164661)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20010101	20060516	0	0	00X	NR	C
20060517	99999999	91282	50734	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20060516	0	0	00X	NR	C
20060517	20121005	91282	50734	01	LC	P
20121006	99999999	0	0	01	NR	P

URANIUM RESOURCES INC (GVKEY 15240)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19890105	0	0	00X	NR	C
19890106	99999999	75672	10070	02	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870101	19890105	0	0	00X	NR	C
19890106	19990323	75672	10070	02	LC	P
19990324	20070411	0	0	02	NR	P
20070412	99999999	75672	10070	02	LC	P

WISDOMTREE LARGE CAP GRWTH FD (GVKEY 181932)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081204	20121204	92867	50852	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20081203	0	0	00X	NR	C
20081204	20121203	92867	50852	01	LS	P
20121204	99999999	0	0	01	NR	P