

ABOUT THE MARCH 2013 CRSP/COMPUSTAT MERGED DATABASE

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

- CMZ20130308 – 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	8.42 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 20130308	
Total Compustat Records	42985
Total GVKEY Companies	40787
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	51203
Total CRSP Securities Linked	25980
Total GVKEYs in Link	39417
Total Link Records	91032
Total Link Records with a Link to CRSP	30240
Database Size	8.42 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	19251231-20130308	1-23077
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	19260102-20130308	1-4549

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
CI	Comprehensive Income - Total	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIBEGNI	Comp Inc - Beginning Net Income	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIBEGNIQ	Comp Inc - Beginning Net Income	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIBEGNIY	Comp Inc - Beginning Net Income	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CICURR	Comp Inc - Currency Trans Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CICURRQ	Comp Inc - Currency Trans Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CICURRY	Comp Inc - Currency Trans Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIDERGL	Comp Inc - Derivative Gains/Losses	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIDERGLQ	Comp Inc - Derivative Gains/Losses	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIDERGLY	Comp Inc - Derivative Gains/Losses	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIMII	Comprehensive Income - Noncontrolling Interest	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIMIQQ	Comprehensive Income - Noncontrolling Interest	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIMIYY	Comprehensive Income - Noncontrolling Interest	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIOTHER	Comp Inc - Other Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIOTHERQ	Comp Inc - Other Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIOTHERY	Comp Inc - Other Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIPEN	Comp Inc - Minimum Pension Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIPENQ	Comp Inc - Minimum Pension Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIPENY	Comp Inc - Minimum Pension Adj	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIQ	Comprehensive Income - Total	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CISECGL	Comp Inc - Securities Gains/Losses	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CISECGLQ	Comp Inc - Securities Gains/Losses	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CISECGLY	Comp Inc - Securities Gains/Losses	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation

CITOTAL	Comprehensive Income - Parent	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CITOTALQ	Comprehensive Income - Parent	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CITOTALY	Comprehensive Income - Parent	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
CIY	Comprehensive Income - Total	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
DD1Q_DC	Long Term Debt Due in One Year Data Code	5	PFO	Industrial Format, Pro Forma Reporting, Standardized Presentation
HFSTAY_FN	Average Length of Stay Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
PRLC	Postretirement - Current Liability	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation
XPR_FN	Pension Expense Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
XPR_FN	Pension Expense Footnote	4	FS	Financial Services Format, Consolidated Information, Standardized Presentation

MARCH 2013 LINK EDITS

COMMODORE SEPARATION TCHNLGY (GVKEY 64557)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950701	19970402	0	0	00X	NU	C
19970403	19990218	84726	15420	01	LU	P
19990219	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950701	19970402	0	0	00X	NR	C
19970403	19990218	84726	15420	01	LC	P
19990219	20100630	0	0	01	NR	P
19980430	19980831	0	0	02	NR	J

GOLD FIELDS LTD (GVKEY 017947)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820129	99999999	30796	1381	90	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820129	99999999	30796	1381	90	LC	P

HELIX BIOPHARMA CORP (GVKEY 61174)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19931201	19950830	0	0	00X	NR	C
20100930	99999999	12104	53504	01	LC	P
19950831	20100929	12104	53504	01C	LX	C
20100930	99999999	12104	53504	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19931201	19950830	0	0	00X	NR	C
20100915	20120719	12104	53504	01	LC	P
19950831	20100914	12104	53504	01C	LX	C
20100915	20130131	12104	53504	01C	LX	N
20130201	99999999	12104	53504	01C	LX	C

LEUCADIA NATIONAL CORP (GVKEY 6682)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	20415	21097	00X	LU	C
19620131	99999999	20415	21097	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	20415	21097	00X	LC	C
19620131	99999999	20415	21097	01	LC	P

METROMEDIA INTERNATIONAL GRP (GVKEY 4932)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19621129	25961	20770	00X	LU	C
19621130	20030228	25961	20770	01	LU	C
20030301	20071031	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19621129	25961	20770	00X	LC	C
19621130	20030228	25961	20770	01	LC	C
20030301	20071031	0	0	01	NR	C
20021129	20021129	0	0	02	NR	J

PRATT & LAMBERT UNITED INC (GVKEY 8711)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	0	0	00X	NU	C
19620131	19620701	0	0	01	NU	P
19620702	19960131	35529	21434	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19500101	19620130	0	0	00X	NR	C
19620131	19620701	0	0	01	NR	P
19620702	19960105	35529	21434	01	LC	P

ROBBINS & MYERS INC (GVKEY 9173)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19590901	19630929	0	0	00X	NU	C
19630930	19721213	0	0	01	NU	P
19721214	99999999	67193	3878	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19590901	19630929	0	0	00X	NR	C
19630930	19721213	0	0	01	NR	P
19721214	20130220	67193	3878	01	LC	P

TELUS CORP (GVKEY 2408)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19820128	0	0	00X	NR	C
20111031	99999999	0	0	01	NR	J
19820129	20000930	0	0	01C	NR	P
20001001	99999999	0	0	01C	NR	J
20001017	99999999	88658	40157	02	LC	P
19990226	20000930	0	0	02C	NR	J
20001001	20001016	0	0	02C	NR	C
20001017	99999999	88658	40157	02C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19820128	0	0	00X	NR	C
20111031	20130131	0	0	01	NR	J
20130201	20130203	0	0	01	NR	P
20130204	99999999	13786	40157	01	LC	P
19820129	20000930	0	0	01C	NR	P
20001001	20130131	0	0	01C	NR	J
20130201	20130203	0	0	01C	NR	N
20130204	99999999	13786	40157	01C	LX	N
20001017	20130131	88658	40157	02	LC	P
20130201	20130201	88658	40157	02	LC	J
19990226	20000930	0	0	02C	NR	J
20001001	20001016	0	0	02C	NR	C
20001017	20130131	88658	40157	02C	LX	N
20130201	20130201	88658	40157	02C	LX	J