

ABOUT THE APRIL 2012 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is April 14, 2012. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20120413 – 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	7.64 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 20120413	
Total Compustat Records	42009
Total GVKEY Companies	39811
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	48814
Total CRSP Securities Linked	25666
Total GVKEYs in Link	38514
Total Link Records	87580
Total Link Records with a Link to CRSP	29913
Database Size	7.64 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	19251231-20120410	1-22852
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	19260102-20120410	1-4502

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	NEW KEYSET, TAG, DESCRIPTION
MIBN	Noncontrolling Interests - Nonredeemable - Balance Sheet - Index Fundamental	0, Null Keyset, no variations using secondary keys
PDATE	Preliminary Date	5, PFO, Industrial Format, Pro Forma Reporting, Standardized Presentation
TEQ	Stockholders Equity Total Index Fundamental	0, Null Keyset, no variations using secondary keys
UCUSTAD_DC	Customer Advances for Construction Data Code	5, PFO, Industrial Format, Pro Forma Reporting, Standardized Presentation
UDFC_DC	Deferred Fuel Costs (Balance Sheet) Data Code	5, PFO, Industrial Format, Pro Forma Reporting, Standardized Presentation
UPMSUBP_DC	Premium on Subsidiary Preferred Stock* Data Code	5, PFO, Industrial Format, Pro Forma Reporting, Standardized Presentation
UOPRES_DC	Operating Reserves Data Code	5, PFO, Industrial Format, Pro Forma Reporting, Standardized Presentation
UXPL_DC	Extraordinary Property Losses Data Codes	5, PFO, Industrial Format, Pro Forma Reporting, Standardized Presentation

APRIL 2012 LINK EDITS

ALDERON IRON ORE CORP (GVKEY 107757)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	99999999	0	0	01	NR	P
19980430	20111030	0	0	01C	NR	C
20111031	99999999	0	0	01C	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	20120308	0	0	01	NR	P
20120309	99999999	13281	54005	01	LC	P
19980430	20111030	0	0	01C	NR	C
20111031	20120308	0	0	01C	NR	N
20120309	99999999	13281	54005	01C	LX	N

AMERICAN REALTY CAPITAL TR (GVKEY 185953)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120330	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20120229	0	0	00X	NR	C
20120330	99999999	13320	54023	01	LC	P

BRADESCO BANCO (GVKEY 30452)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970731	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970731	99999999	0	0	90	NR	P
20120313	99999999	13286	42405	91	LC	J

CANO PETROLEUM INC (GVKEY 66515)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980227	20050504	0	0	01	NR	C
20050505	99999999	90678	46667	01	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980227	20050504	0	0	01	NR	C
20050505	20120113	90678	46667	01	LC	C
20120114	99999999	0	0	01	NR	C

CRAFT BREW ALLIANCE INC (GVKEY 61192)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950816	0	0	00X	NU	C
19950817	99999999	82176	13945	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950816	0	0	00X	NR	C
19950817	99999999	82176	13945	01	LC	P

DRI CORP (GVKEY 30939)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19941107	0	0	00X	NU	C
19941108	99999999	81109	13415	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19941107	0	0	00X	NR	C
19941108	20111127	81109	13415	01	LC	P
20111128	99999999	0	0	01	NR	P

NOVADAQ TECHNOLOGIES INC (GVKEY 166224)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	99999999	0	0	01	NR	J
20050630	99999999	0	0	01C	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	20120229	0	0	01	NR	J
20120301	99999999	13327	54030	01	LC	P
20050630	20120229	0	0	01C	NR	C
20120301	99999999	13327	54030	01C	LX	N

RUDDICK CORP (GVKEY 9284)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19630131	19720523	0	0	01	NU	P
19720524	99999999	54818	21537	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19630131	19720523	0	0	01	NR	P
19720524	99999999	54818	21537	01	LC	P

THOMAS GROUP INC (GVKEY 28770)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930818	0	0	00X	NU	C
19930819	99999999	79529	12367	01	LU	P
19970731	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930818	0	0	00X	NR	C
19930819	20020828	79529	12367	01	LC	P
20020829	20051222	0	0	01	NR	P
20051223	99999999	79529	12367	01	LC	P