

ABOUT THE NOVEMBER 2011 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is November 11, 2011. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ201111 – the CCM format database using Compustat’s Xpressfeed delivery.

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

SUBSCRIBERS PLEASE NOTE:

This month’s database does not include a dbinfo.txt. This file is generally only used for informational purposes but two of our command line tools do use it. If any customer needs to use either crsp_show_db_info.exe or crsp_set_db_info.exe they will encounter problems. Please feel free to reach out to CRSP support and we can provide a dbinfo file on request.

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database.

Attribute	CCM Format Database (new)
Source	Compustat Xpressfeed
Volume Label	CMZyyyyymm
Size	7.37 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 SASECRSP 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 201111	
Total Compustat Records	41341
Total GVKEY Companies	39143
Total GVKEYX Indexes	2198
Total GVKEY/IID Securities	47792
Total CRSP Securities Linked	25452
Total GVKEYs in Link	37844
Total Link Records	85360
Total Link Records with a Link to CRSP	29623
Database Size	7.46 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	19251231-20111111	1-22748
Monthly trading calendar	19251231-20151231	1-1081
Annual trading calendar	19251231-20121230	1-88
Quarterly trading calendar	19251231-20121230	1-349
Semi-Annual trading calendar	19251231-20121230	1-175
Weekly trading calendar	19260102-20111111	1-4480

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.

DATA ITEMS

ITEM MNEMONIC	ITEM NAME	NEW KEYSSET, TAG, DESCRIPTION
DPTICQ_DC	Total Time Deposits - Other than Savings Data Code	2100, BSTD, Bank Format, Consolidated Information, Standardized Presentation
DIBQ_DC	Deposits - Interest Bearing Data Code	2100, BSTD, Bank Format, Consolidated Information, Standardized Presentation

ADDITION:

The Sudanese Pound was added as a currency with ISO Currency Code, SDG.

CCM LINK EDITS

NOVEMBER 2011 EDITS

GROUP EDIT

Begin Date	End Date	Description
20000101	20001231	Reviewed list of gvkeys where an LU linktype was found with link date from 20000101 to 20001231. Edits consisted mainly of changing the link from LU to LC.

INDIVIDUAL EDITS

ATRINSIC INC (GVKEY 179360)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20080130	0	0	00X	NR	C
20080131	20101222	0	0	01	NR	P
20101223	99999999	84321	15244	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20080203	0	0	00X	NR	C
20080204	99999999	84321	15244	01	LC	P

BURCON NUTRASCIENCE CORP (GVKEY 118183)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990226	99999999	0	0	01C	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111027	99999999	13038	53899	01	LC	P
19990226	20111026	13038	53899	01C	LX	C
20111027	99999999	13038	53899	01C	LX	N

CHEROKEE INC/DE (GVKEY 24096)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900131	19910627	0	0	00X	NU	C
19910628	19930628	0	0	01	NU	C
19930629	19930630	0	0	01	NU	N
19930629	99999999	79315	10962	03	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900131	19910604	0	0	00X	NR	C
19910605	19930601	76689	10962	01	LC	C
19930629	99999999	79315	10962	03	LC	P

EDGCOMB CORP (GVKEY 13258)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830101	19870129	0	0	00X	NU	C
19870130	19890731	0	0	01	NU	P
19890801	19891229	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830101	19870129	0	0	00X	NR	C
19870130	19890711	10884	8761	01	LC	P
19890712	19891229	0	0	99X	NR	C

FORSTMANN & CO INC (GVKEY 13405)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860201	19870730	0	0	00X	NR	C
19870731	19920225	0	0	01	NR	C
19920226	19951013	77358	25913	01	LC	C
19951014	20000331	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860201	19870630	0	0	00X	NR	C
19870701	19890526	75164	25913	01	LC	C
19890527	19920225	0	0	01	NR	C
19920226	19951013	77358	25913	01	LC	C
19951014	20000331	0	0	01	NR	C

FORTUNE BRANDS HOME & SECUR (GVKEY 188255)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110915	0	0	00X	NR	C
20110916	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20110915	0	0	00X	NR	C
20111004	99999999	12981	53876	01	LC	P

HEALTH MANAGEMENT ASSOC (GVKEY 12338)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19841001	19860629	0	0	00X	NU	C
19880930	19880930	0	0	01	NU	N
19881001	19910131	0	0	01	NU	C
19910201	19910205	0	0	01	NU	P
19910206	99999999	76565	10828	01	LU	P
19860630	19880930	0	0	04	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19841001	19860622	0	0	00X	NR	C
19880930	19880930	0	0	01	NR	N
19881001	19910131	0	0	01	NR	C
19910201	19910205	0	0	01	NR	P
19910206	99999999	76565	10828	01	LC	P
19860623	19880901	69470	25834	04	LC	P
19880902	19880930	0	0	04	NR	P

HELIAN HEALTH GROUP INC (GVKEY 17203)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851201	19891121	0	0	00X	NU	C
19891122	19960131	76072	10389	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851201	19891121	0	0	00X	NR	C
19891122	19951228	76072	10389	01	LC	P
19951229	19960131	0	0	01	NR	P

HI-DEF ENTERPRISE INC (GVKEY 21829)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19900530	0	0	00X	NU	C
19900531	19920228	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19900515	0	0	00X	NR	C
19900516	19920206	76327	10602	01	LC	P
19920207	19920228	0	0	01	NR	P

HUDSONS GRILL AMER (GVKEY 1551)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830201	19840228	0	0	00X	NU	C
19840229	20070330	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830201	19840202	0	0	00X	NR	C
19840203	19880808	13718	6833	01	LC	C
19880809	99999999	0	0	01	NR	C

ICICI BANK LTD (GVKEY 223148)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990401	19990921	0	0	00X	NR	C
19990922	19990930	87210	35273	90	LC	P
19991001	19991028	87210	35273	90	LC	C
19991029	20000616	87210	35273	90	LC	N
20000617	20020228	0	0	90	NU	N
19991029	20020503	87275	35273	91	LC	P
20020504	99999999	87662	36956	91	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990401	19990921	0	0	00X	NR	C
19990922	19990930	87210	35273	90	LC	P
19991001	19991028	87210	35273	90	LC	C
19991029	20000616	87210	35273	90	LC	N
20000617	20020228	0	0	90	NR	N
19991029	20020502	87275	35273	91	LC	P
20020503	99999999	87662	36956	91	LC	P

ICICI BANK LTD - OLD (GVKEY 219806)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980401	20000327	0	0	00X	NU	C
20000328	20000330	87662	36956	00X	LU	C
20000331	20020502	87662	36956	90	LU	P
20020503	20020531	0	0	90	NU	P
20020601	20020628	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980401	20000327	0	0	00X	NR	C
20000328	20020502	87662	36956	90	LC	P
20020503	20020628	0	0	99X	NR	C

NATIONAL HOME CENTERS INC (GVKEY 28291)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910201	19930519	0	0	00X	NU	C
19930520	20020131	79181	12149	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910201	19930519	0	0	00X	NR	C
19930520	20020118	79181	12149	01	LC	P

OCEAN RIG UDW INC (GVKEY 296318)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20110918	0	0	00X	NR	C
20110919	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20110918	0	0	00X	NR	C
20111006	99999999	13013	53885	01	LC	P

ROYAL INTL OPTICAL CORP-OLD (GVKEY 9270)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800401	19831229	0	0	00X	NU	C
19831230	19900731	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800401	19831220	0	0	00X	NR	C
19831221	19900627	67344	6735	01	LC	P
19900628	19900731	0	0	01	NR	P

TAL WIRELESS NETWORKS INC (GVKEY 17201)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890901	19891129	0	0	00X	NR	C
19891130	19960929	0	0	01	NR	C
19960930	19970317	82185	13932	01	LC	C
19970318	20080229	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19890901	19891121	0	0	00X	NR	C
19891122	19941213	75848	22125	01	LC	C
19941214	19960929	0	0	01	NR	C
19960930	19970317	82185	13932	01	LC	C
19970318	20080229	0	0	01	NR	C

UNITED NEW MEXICO FINL CORP (GVKEY 176462)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850228	19940114	78845	590	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850228	19930325	78845	590	01	LD	P
19930326	19940131	0	0	01	NR	P

VETCO INC (GVKEY 11152)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19670501	19690130	0	0	00X	NR	C
19690131	19690223	0	0	01	NU	C
19690224	19771130	47781	24965	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19670501	19690130	0	0	00X	NR	C
19690131	19690223	0	0	01	NR	C
19690224	19771128	47781	24965	01	LC	C

WINSTON FURNITURE INC/DE (GVKEY 13764)

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19870830	0	0	00X	NU	C
19870831	19930224	0	0	01	NU	C
19930225	19941230	78919	11976	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19870818	0	0	00X	NR	C
19870819	19881212	75195	25915	01	LC	C
19881213	19930224	0	0	01	NR	C
19930225	19941216	78919	11976	01	LC	C