

CRSP/COMPUSTAT MERGED DATABASE RELEASE NOTES

SEPTEMBER 2008 MONTHLY UPDATE

INTRODUCTION

These release notes accompany the September 2008 monthly cut of the CRSP/Compustat Merged Database (CCM). The CCM files are updated monthly based on Compustat's final research cuts and shipped monthly, quarterly or annually. Files are delivered on a single compressed CD-ROM and installed using an InstallShield wizard. Please refer to our website for CRSPAccess Release Notes for full product information and for Documents and Guides for all CRSP products at:

<http://www.crsp.chicagosb.edu/support/documentation>

NEW CCM DATABASE TO SHIP

On October 30, CRSP will ship the CRSP/Compustat database in the new CCM format that contains many additional items available through Compustat's Xpressfeed format. Monthly subscribers will get two cuts of the October 2008 cut database, one in the old CST format, CPZ_200810, and a second in the new CCM format, CMZ_200810. CRSPSift for Windows and CRSPAccess versions will also be shipped, and will include new utilities to support the new CCM database.

PLEASE NOTE:

The new CCM format database, CMZ_200810, will be over 6GB in size, compared to the old CST format that has been roughly 2.4 GB. The CCM database will ship on a DVD.

UPCOMING BANK FILE CHANGE

October's shipment will hold the last of the data from the FTP Compustat Bank Files. Bank data are now a part of the Xpressfeed delivery and will be included in the new CCM database that will begin shipping in November. After the October shipment, the bank data in the CST format database will be frozen. Subscribers should expect to access the new CCM database for the most current bank files. Please feel free to contact CRSP Support if there are lingering concerns.

ABOUT THE SEPTEMBER 2008 CRSP/COMPUSTAT MERGED DATABASE:

The Compustat cut date for this release is September 13, 2008. The database is shipped in its entirety with historical edits for restatements and corrections for each release.

The CD label for the CCM database is CPZ.

CPZ: CRSP Stock and Indices with Compustat data. PDE market data is for listed and research companies.

The database is delivered and supported on three platforms: Windows, Linux and Solaris. It has been tested on CRSPAccess 2.97 and is supported on CRSPAccess versions 2.91 and higher.

PARAMETERS:

- The number of CRSP Securities in the CPZ database is 23,959.
- The number of GVKEYs in the CPZ database is 33,560.
- The number of links in the CPZ database is 55,535.
- Database size is approximately 2.40 Gb.



CENTER FOR RESEARCH IN SECURITY PRICES

A Research Center at ChicagoGSB

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	19251231-20080913	1-21925
Month-end trading calendar	19251231-20121231	1-1045
Year-end trading calendar	19251231-20091231	1-85
Quarter-end trading calendar	19251231-20091231	1-337
Weekly trading calendar	19260102-20080913	1-4310

DATA EDITS

GVKEY 13102 (STRATEGIA CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19960730	0	0	NU	XXX
19960731	20040219	85270	27834	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19970805	0	0	NR	XXX
19970806	20001019	85270	27834	LC	BBB
20001020	99999999	0	0	NR	XXX

GVKEY 14340 (EDCI HOLDINGS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19870101	19880316	0	0	NU	XXX
19880317	99999999	11908	9721	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19870101	19880316	0	0	NR	XXX
19880317	99999999	11908	9721	LC	BBB

GVKEY 15520 (SIGNET JEWELERS LTD)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19880201	19880712	0	0	NU	XXX
19880713	99999999	12076	9857	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19880201	19880712	0	0	NR	XXX
19880713	99999999	12076	9857	LC	BBB

GVKEY 19311 (PANACO INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19890921	19990912	78718	10305	LC	BBB
19990913	20000925	0	0	NR	XXX
20000926	20020806	78718	10305	LC	BBB
20020807	20060622	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19890921	19990912	78718	10305	LC	BBB
19990913	20000925	0	0	NR	XXX
20000926	20020716	78718	10305	LC	BBB
20020717	99999999	0	0	NR	XXX

GVKEY 23146 (COHO ENERGY INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19880101	19900725	0	0	NU	XXX
19900726	19990305	76232	10697	LU	BBB
19990306	20060222	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19880101	19900725	0	0	NR	XXX
19900726	19990305	76232	10697	LC	BBB
19990306	99999999	0	0	NR	XXX

GVKEY 24776 (PERFUMANIA HOLDINGS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19890201	19911218	0	0	NU	XXX
19911219	99999999	77186	11266	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19890201	19911218	0	0	NR	XXX
19911219	99999999	77186	11266	LC	BBB

GVKEY 26061 (IAC/INTERACTIVECORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19910901	19930118	0	0	NU	XXX
19930119	99999999	78840	11901	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19910901	19930118	0	0	NR	XXX
19930119	99999999	78840	11901	LC	BBB

GVKEY 29063 (VORTEX RESOURCES CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19930101	19930728	0	0	NU	XXX
19930729	99999999	79393	12310	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19930101	19930728	0	0	NR	XXX
19930729	20080613	79393	12310	LC	BBB
20080614	99999999	0	0	NR	XXX

GVKEY 29389 (SIMON PROPERTY GROUP INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19900101	19931213	0	0	NU	XXX
19931214	99999999	80100	30086	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19900101	19931213	0	0	NU	XXX
19931214	99999999	80100	30086	LC	BBB

GVKEY 63531 (MICROVISION INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950101	19960826	0	0	NU	XXX
19960827	99999999	83885	14931	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950101	19960826	0	0	NR	XXX
19960827	99999999	83885	14931	LC	BBB

GVKEY 63682 (SELECT SOFTWARE TOOLS -ADR)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950101	19960930	0	0	NU	XXX
19961001	19990528	84123	15002	LU	BBB
19990529	20001116	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950101	19960930	0	0	NR	XXX
19961001	19990528	84123	15002	LC	BBB
19990529	99999999	0	0	NR	XXX

GVKEY 114829 (EASTERN LIGHT CAPITAL INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19981001	99999999	86367	34880	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19981001	99999999	86367	34880	LC	BBB

GVKEY 124934 (ADSTAR INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19970101	20000117	0	0	NR	XXX
20000118	99999999	87557	17523	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19970101	20000117	0	0	NR	XXX
20000118	20080326	87557	17523	LC	BBB
20080327	99999999	0	0	NR	XXX

GVKEY 180466 (JOHN BEAN TECHNOLOGIES)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20080809	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20080801	99999999	92729	53050	LC	BBB

GVKEY 63057 (UNIFY CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950501	19960613	0	0	NR	XXX
19960614	20000728	83704	14724	LC	BBB
20000729	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950501	19960613	0	0	NR	XXX
19960614	20000730	83704	14724	LC	BBB
20000731	20080824	0	0	NR	XXX
20080825	99999999	83704	14724	LC	BBB

GVKEY 5074 (ELECTRONIC DATA SYSTEMS CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19670131	19710302	0	0	NU	XXX
19710303	19841018	52070	25225	LC	BBB
19841019	19960609	66931	20799	LS	BBB
19960610	99999999	83596	31660	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19670131	19710302	0	0	NR	XXX
19710303	19841018	52070	25225	LC	BBB
19841019	19960609	66931	20799	LS	BBB
19960610	20080825	83596	31660	LC	BBB

GVKEY 140569 (W-H ENERGY SERVICES INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20001011	99999999	88748	40218	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20001011	20080818	88748	40218	LC	BBB

GVKEY 9772 (SMITH INTERNATIONAL INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19580101	19680225	0	0	NU	XXX
19680226	99999999	45794	21627	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19580101	19680225	0	0	NR	XXX
19680226	99999999	45794	21627	LC	BBB

GVKEY 1655 (ANGELICA CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19590801	19680109	0	0	NU	XXX
19680110	20080805	45583	20199	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19590801	19680109	0	0	NR	XXX
19680110	20080804	45583	20199	LC	BBB

GVKEY 114829 (EASTERN LIGHT CAPITAL INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19981001	99999999	86367	34880	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19981001	99999999	86367	34880	LC	BBB

GVKEY 1111 (ACTIVISION INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19820129	19830608	0	0	NR	XXX
19830609	19910328	10701	6060	LC	BBB
19910329	19931021	0	0	NR	XXX
19931022	20080710	79678	12499	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19820129	19830608	0	0	NR	XXX
19830609	19910328	10701	6060	LC	BBB
19910329	19931021	0	0	NR	XXX
19931022	20080709	79678	12499	LC	BBB

GVKEY 61414 (SONUS PHARMACEUTICALS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19951011	0	0	NU	XXX
19951012	99999999	82526	14043	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19951011	0	0	NR	XXX
19951012	20080820	82526	14043	LC	BBB

GVKEY 6185 (IRVINE SENSORS CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19810101	19821114	0	0	NU	XXX
19821115	99999999	45955	5645	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19810101	19821114	0	0	NR	XXX
19821115	99999999	45955	5645	LC	BBB

GVKEY 6532 (LTX-CREDENCE CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19800801	19820201	0	0	NU	XXX
19820202	99999999	48291	5292	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19800801	19820201	0	0	NR	XXX
19820202	99999999	48291	5292	LC	BBB

GVKEY 7469 (ZARLINK SEMICONDUCTOR INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19780301	19810517	0	0	NU	XXX
19810518	99999999	62949	21210	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19780301	19810517	0	0	NR	XXX
19810518	20080728	62949	21210	LC	BBB
20080729	99999999	0	0	NR	XXX

GVKEY 7652 (NEC CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19750401	20080618	55782	3196	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19750401	20070926	55782	3196	LC	BBB

GVKEY 7761 (NPC INTERNATIONAL INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19830401	19840813	0	0	NU	XXX
19840814	20011115	56630	7184	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19830401	19840813	0	0	NR	XXX
19840814	20010831	56630	7184	LC	BBB
20010901	99999999	0	0	NR	XXX

GVKEY 8423 (PMFG INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19700701	19721213	0	0	NU	XXX
19721214	99999999	61787	3610	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19700701	19721213	0	0	NR	XXX
19721214	99999999	61787	3610	LC	BBB

GVKEY 12763 (RADIATION DISPOSAL SYSTEMS)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19850613	0	0	NU	XXX
19850614	19910425	91353	7599	LU	BBB
19910426	19950930	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19850613	0	0	NR	XXX
19850614	19910425	91353	7599	LC	BBB
19910426	99999999	0	0	NR	XXX

DATA INSTALLATION

Instructions and screen shots for installation are written for Windows. Differences related to Linux and Sun are noted.

WINDOWS:

To install data, insert your CD into the drive and from the Start Menu, select Run `d:\setupwin32.exe`. Click OK.

SUN SOLARIS:

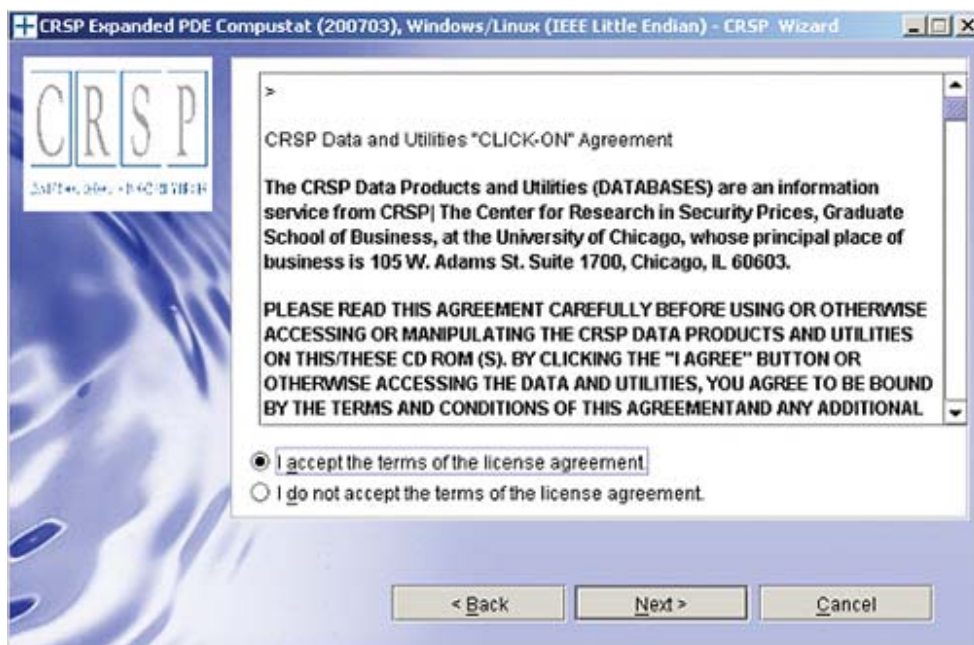
After inserting the CD, a terminal will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

LINUX:

Upon insertion of the CD, a terminal will open with the file, `setuplinux.bin`. Double click on this setup file and open a terminal to begin the installation process.



After you have clicked **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement, and assuming you do, click **Next**.

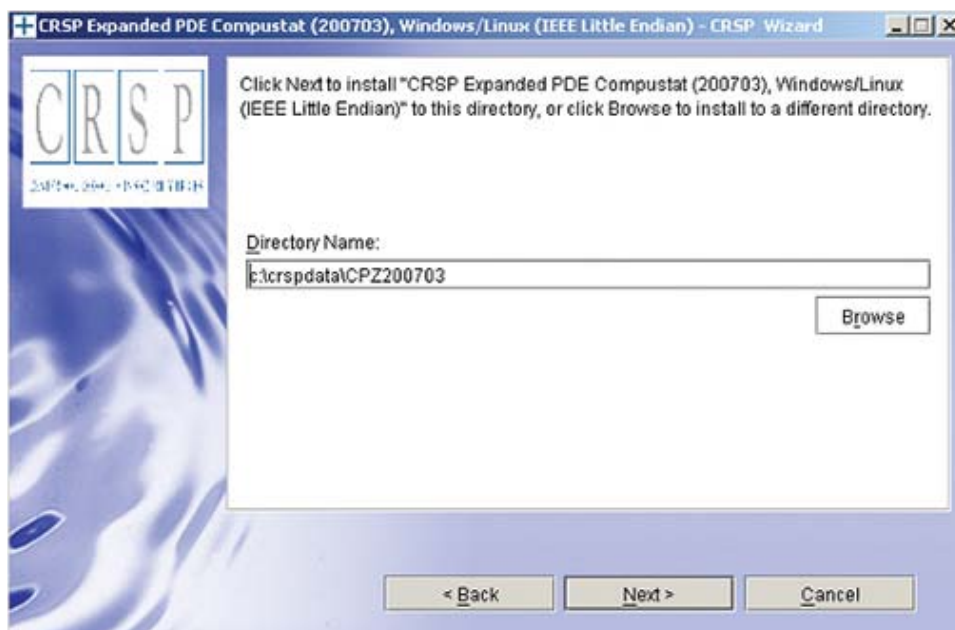


WINDOWS:

The default directory for the data installation is `c:\crspdata\cczyyyymm`. You may accept or modify it. Click **Next**. **Note:** InstallShield does not verify available space. Please see the database parameters on page 1 for space required for installation.

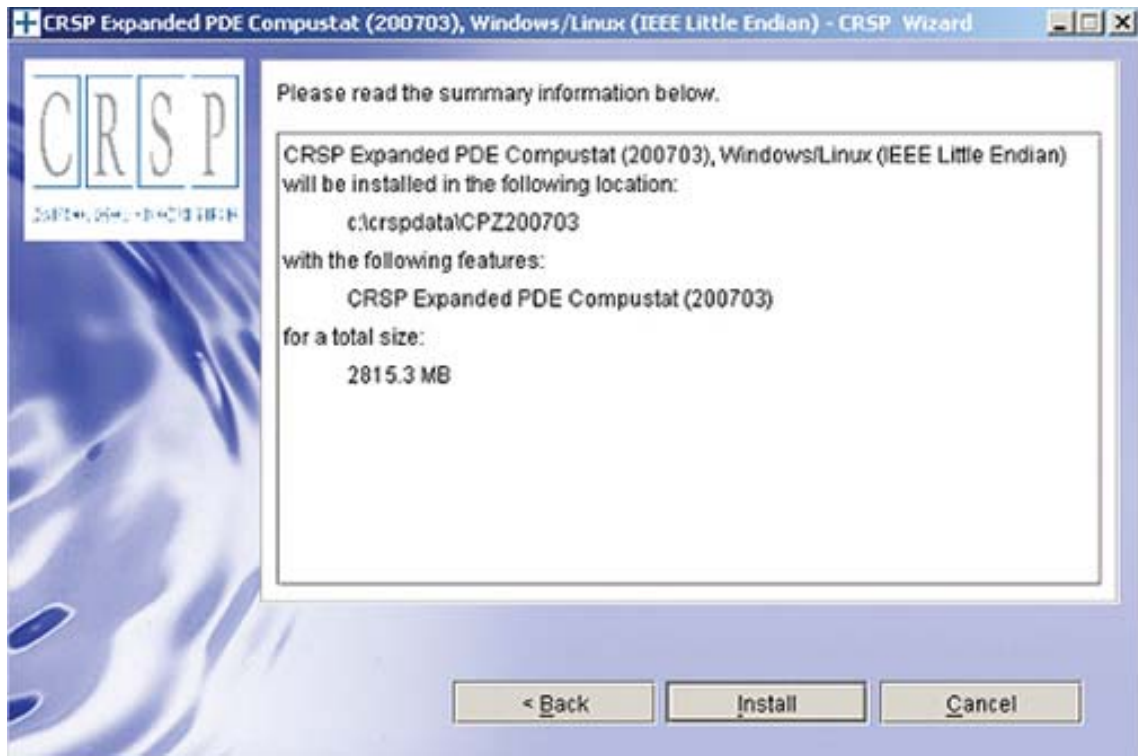
SUN SOLARIS & LINUX:

The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. **Note:** InstallShield does not verify available space. Please see the database parameters on page 1 for space required for installation.

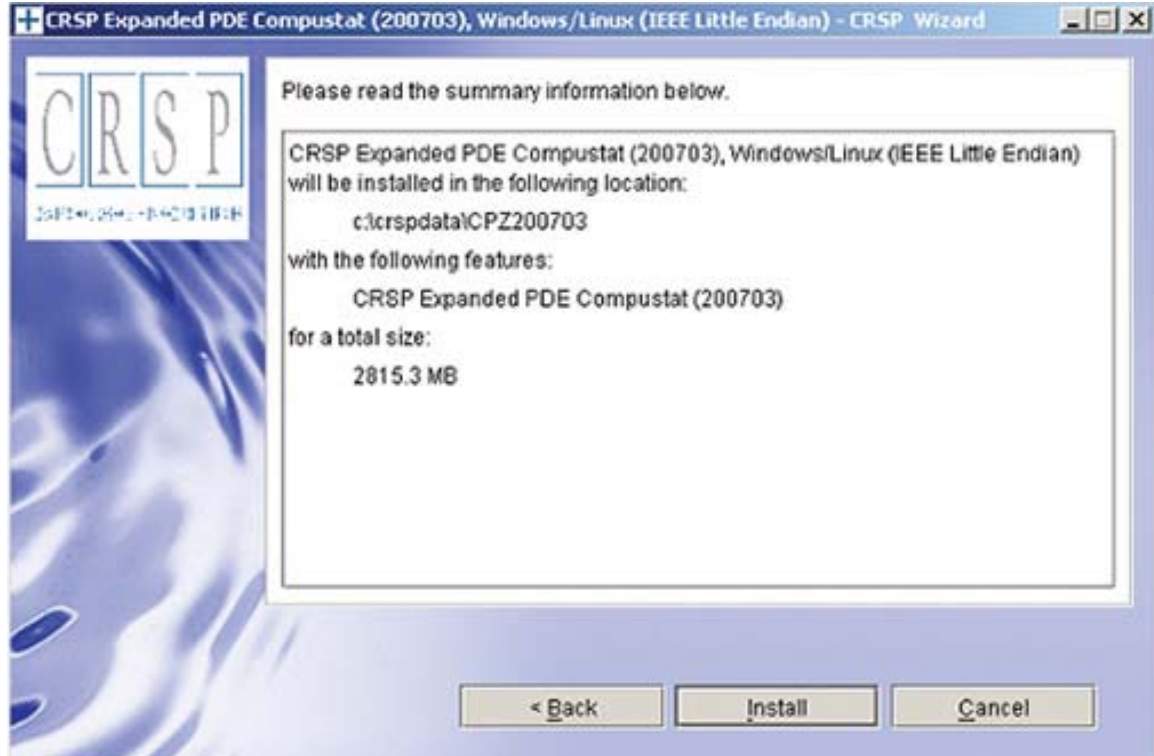


Summary information is displayed: Location, data components and the amount of space that is required for

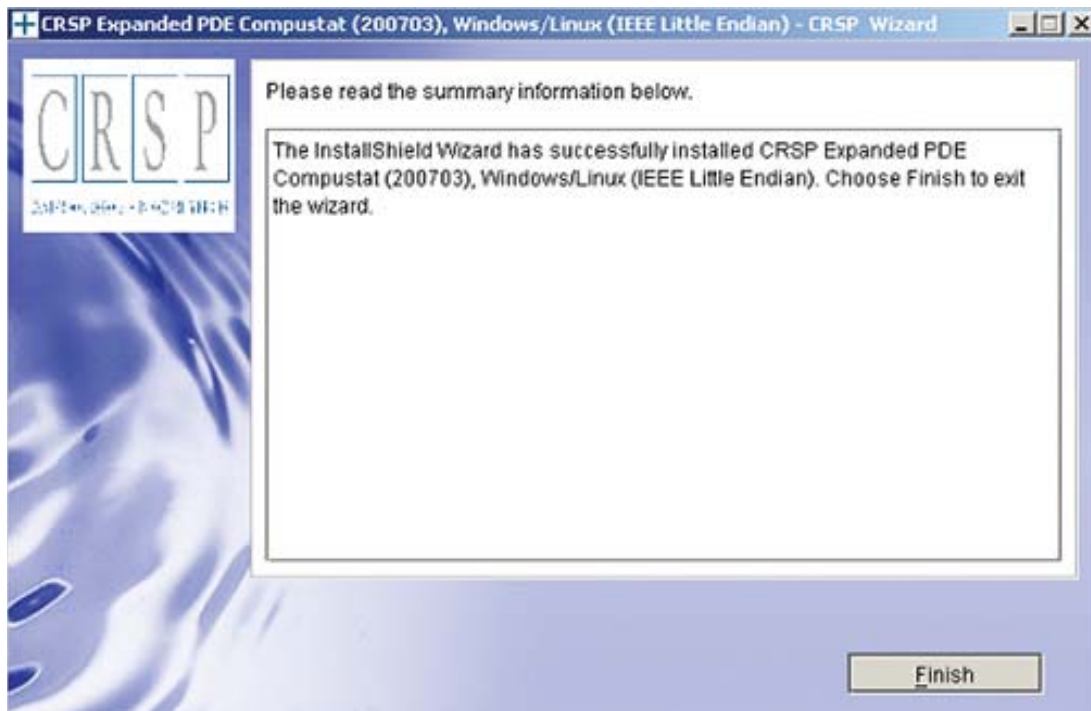
the data. Click on **Install** to proceed.



The screen will display the status of your installation.



A message indicating the success of the installation appears when the process is complete. Click **Finish**.



SUN SOLARIS & LINUX:

After clicking Finish, a file named `crsp.kshrc` must be run to set the local environment variable for the database. At the prompt, type:

```
> . ./crsp.kshrc <enter>
```

Note: If you are not using `ksh`, modifications will be necessary. Check with your Unix administrator.

WINDOWS:

Location of the software and data may be checked by opening **CRSP Client Environment** from the CRSPAccess menu. This new utility provides users a quick and simple way of both checking and switching environment variables if necessary. Where, in the past, users had to go through the Control Panel to manipulate the environment variables, this can now be done by quick editing of the Client Environment screen.

The screenshot shows a window titled "CRSPAccess Client Environment" with a standard Windows title bar (minimize, maximize, close buttons). The window contains five sections, each with a title, a description, a text input field, and a "Browse" button:

- CRSP Root**
CRSP Root Directory
This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to function properly.
Input field: N:\crsprot294\
Browse button
- CRSP Monthly Stock**
CRSP Monthly Stock Database Directory
Input field: c:\crspdata\MIZ200611\
Browse button
- CRSP Daily Stock**
CRSP Daily Stock Database Directory
Input field: c:\crspdata\DIZ200611\
Browse button
- CRSP Work**
CRSP Work Directory
This folder/directory is used for storage of temporary files, log files and contains subfolders that may hold user created files
Input field: C:\CRSP\work\
Browse button
- CRSP Compustat CCM**
CRSP Compustat Merged Database Directory
Input field: c:\crspdata\CPZ200703\
Browse button

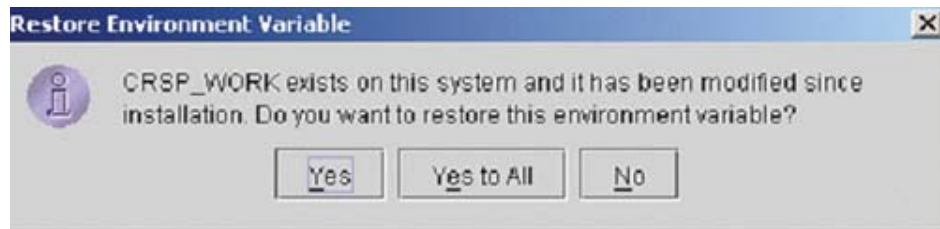
At the bottom of the window, there are three buttons: "Do", "Remove", and "Exit".

UNINSTALL

For each data install, an uninstall is created on the CRSPAccess menu. Data uninstalls do not touch software. Likewise, software uninstalls do not touch data. Each uninstall is done separately. As with the install, the uninstall is wizard-driven. When installation of either software or data is complete, users may be prompted with an option to either reboot the computer or wait until later.

Uninstall & CRSP Client Environment

Each time a path is modified in client environment, the action is recorded. Upon running `uninstall`, a *Restore Environment Variable* prompt will appear:



This prompt appears for each variable for each modification. Answer each prompt and continue cycling through. **Yes** is the default, which will restore environment variables back to what they were prior to the install.