

CRSP/COMPUSTAT MERGED DATABASE RELEASE NOTES

OCTOBER 2008 MONTHLY UPDATE

INTRODUCTION

These release notes accompany the October 2008 monthly cut of the CRSP/Compustat Merged Database in the CST format with which you are familiar. 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.chicagogsb.edu/support/documentation>

Within the first half of November, you will receive this same October cut, but in the new CCM format. New utilities will accompany the CMZ200810 database. Their installation is required if you wish to work with the new data. CRSP strongly urges all users to carefully read release notes and other referenced documents.

ABOUT THE OCTOBER 2008 CRSP/COMPUSTAT MERGED DATABASE:

The Compustat cut date for this release is October 11, 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 and supported on CRSPAccess 2.97.

PARAMETERS:

- The number of CRSP Securities in the CPZ database is 23,995.
- The number of GVKEYs in the CPZ database is 33,627.
- The number of links in the CPZ database is 55,624.
- Database size is approximately 2.41 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	19251231-20081010	1-21969
Monthly trading calendar	19251231-20121231	1-1045
Annual trading calendar	19251231-20091231	1-85
Quarterly trading calendar	19251231-20091231	1-337
Semi-Annual trading calendar	19251231-20091231	1-169
Weekly trading calendar	19260102-20081010	1-4319



CENTER FOR RESEARCH IN SECURITY PRICES

A Research Center at ChicagoGSB

DATA EDITS

GVKEY 11366 (WENDY'S INTERNATIONAL INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19750101	19760608	0	0	NU	XXX
19760609	99999999	63060	4961	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19750101	19760608	0	0	NR	XXX
19760609	20080929	63060	4961	LC	BBB

GVKEY 3708 (WENDY'S/ARBY'S GROUP INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19500101	19671103	19828	20550	LC	BBB
19671104	19760616	0	0	NU	XXX
19760617	20030904	19828	20550	LC	BBB
20030905	99999999	89818	20550	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19500101	19671105	19828	20550	LC	BBB
19671106	19760616	0	0	NR	XXX
19760617	20030901	19828	20550	LC	BBB
20030902	20080929	89818	20550	LC	BBB
20080930	99999999	19828	20550	LC	BBB

GVKEY 9351 (SAFECO CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19670131	19721213	0	0	NU	XXX
19721214	99999999	59440	3962	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19670131	19721213	0	0	NR	XXX
19721214	20080922	59440	3962	LC	BBB

GVKEY 65156 (CHOICEPOINT INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19920101	19970724	0	0	NU	XXX
19970725	99999999	85255	32051	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19920101	19970807	0	0	NR	XXX
19970808	20080918	85255	32051	LC	BBB

GVKEY 7862 (ENERGY EAST CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19510101	99999999	24096	21278	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19510101	20080916	24096	21278	LC	BBB

GVKEY 15520 (SIGNET JEWELERS LTD)

OLD:

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

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19880201	19880712	0	0	NR	XXX
19880713	20070418	12076	9857	LC	BBB
20070419	99999999	0	0	NR	XXX

GVKEY 64831 (WESTSIDE ENERGY CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19980430	20050601	0	0	NR	XXX
20050602	99999999	90777	46891	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19980430	20040330	0	0	NR	XXX
20040331	20080626	90777	46891	LC	BBB

GVKEY 174357 (CLAYMORE RAYMOND JAMES SB1)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20060519	99999999	91213	50693	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20060519	20080903	91213	50693	LC	BBB
20080904	99999999	92792	51187	LC	BBB

GVKEY 63986 (EPLUS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950401	19961114	0	0	NR	XXX
19961115	20070719	84234	15147	LC	BBB
20070720	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950401	19961114	0	0	NR	XXX
19961115	20070719	84234	15147	LC	BBB
20070720	20080902	0	0	NR	XXX
20080903	99999999	84234	15147	LC	BBB

GVKEY 140857 (ISHARES S&P 100 INDEX FUND)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20030822	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20001229	20080922	0	0	NR	XXX
20080923	99999999	92795	37493	LS	BBB

GVKEY 162699 (GRAYMARK HEALTHCARE INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20080209	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20050228	20080909	0	0	NR	XXX
20080910	99999999	92779	53081	LC	BBB

GVKEY 180177 (PANSOFT CO LTD)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20080614	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20080909	99999999	92788	53083	LC	BBB

GVKEY 180646 (MYR GROUP INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20080913	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20080829	20080908	0	0	NR	XXX
20080909	99999999	92782	53082	LC	BBB

GVKEY 3933 (QUENTRA NETWORKS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19631231	19671212	0	0	NR	XXX
19671213	19970310	45516	20579	LC	BBB
19970311	19981104	0	0	NR	XXX
19981105	20000930	86422	16309	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19631231	19671212	0	0	NR	XXX
19671213	19970310	45516	20579	LC	BBB
19970311	19981104	0	0	NR	XXX
19981105	20001214	86422	16309	LC	BBB
20001215	99999999	0	0	NR	XXX

GVKEY 5943 (INFO DESIGNS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19800101	19830517	0	0	NU	XXX
19830518	19880930	44071	2352	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19800101	19830517	0	0	NR	XXX
19830518	19890111	44071	2352	LC	BBB
19890112	99999999	0	0	NR	XXX

GVKEY 6259 (JETRONIC INDUSTRIES INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19600101	19620701	0	0	NU	XXX
19620702	20040722	33267	21016	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19600101	19620701	0	0	NR	XXX
19620702	20000517	33267	21016	LC	BBB
20000518	99999999	0	0	NR	XXX

GVKEY 7114 (PANASONIC CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19681201	19711212	0	0	NU	XXX
19711213	99999999	53727	21167	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19681201	19711212	0	0	NR	XXX
19711213	99999999	53727	21167	LC	BBB

GVKEY 8165 (OPTICAL SPECIALTIES INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19831001	19841217	0	0	NU	XXX
19841218	19901017	90713	7350	LU	BBB
19901018	19960630	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19831001	19841217	0	0	NR	XXX
19841218	19901017	90713	7350	LC	BBB
19901018	99999999	0	0	NR	XXX

GVKEY 9061 (HSBC USA INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19660101	19720111	0	0	NU	XXX
19720112	99999999	53938	21506	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19660101	19720111	0	0	NR	XXX
19720112	19991230	53938	21506	LC	BBB
19991231	99999999	0	0	NR	XXX

GVKEY 11936 (AMERICAN BIOMATERIALS CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19811101	19860310	0	0	NU	XXX
19860311	19870709	10099	8041	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19811101	19860310	0	0	NR	XXX
19860311	19870709	10099	8041	LC	BBB
19870710	99999999	0	0	NR	XXX

GVKEY 12336 (ADVANCED INST MGMT SOFTWARE)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19810401	19851126	0	0	NU	XXX
19851127	19880331	85199	7881	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19810401	19851126	0	0	NR	XXX
19851127	19890329	85199	7881	LC	BBB
19890330	99999999	0	0	NR	XXX

GVKEY 12728 (TEECO PROPERTIES -LP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19820101	19900112	74983	4529	LU	BBB
19900113	19971231	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19820101	19900112	74983	4529	LC	BBB
19900113	99999999	0	0	NR	XXX

GVKEY 12751 (CONSOLIDATED NRD RESOURCES)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850131	19970930	78332	3245	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850131	19920115	78332	3245	LC	BBB
19920116	99999999	0	0	NR	XXX

GVKEY 14256 (MAXIM INTEGRATED PRODUCTS)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19860701	19880228	0	0	NU	XXX
19880229	99999999	11896	9698	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19860701	19880228	0	0	NR	XXX
19880229	20071001	11896	9698	LC	BBB
20071002	99999999	0	0	NR	XXX

GVKEY 14579 (ALLIANCE BANCORPORATION)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19880215	0	0	NU	XXX
19880216	19890331	75250	25921	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19880215	0	0	NR	XXX
19880216	19890420	75250	25921	LC	BBB
19890421	99999999	0	0	NR	XXX

GVKEY 14862 (GULF EXPLORATION CONSULTANTS)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19870101	19881016	0	0	NU	XXX
19881017	19890623	12185	9940	LU	BBB
19890624	19970331	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19870101	19881016	0	0	NR	XXX
19881017	19890623	12185	9940	LC	BBB
19890624	19890731	0	0	NR	XXX

GVKEY 62746 (LASER STORM INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19960501	0	0	NU	XXX
19960502	19970930	83522	14546	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19960501	0	0	NR	XXX
19960502	19980107	83522	14546	LC	BBB
19980108	99999999	0	0	NR	XXX

DATA INSTALLATION

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

WINDOWS:

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

SUN SOLARIS:

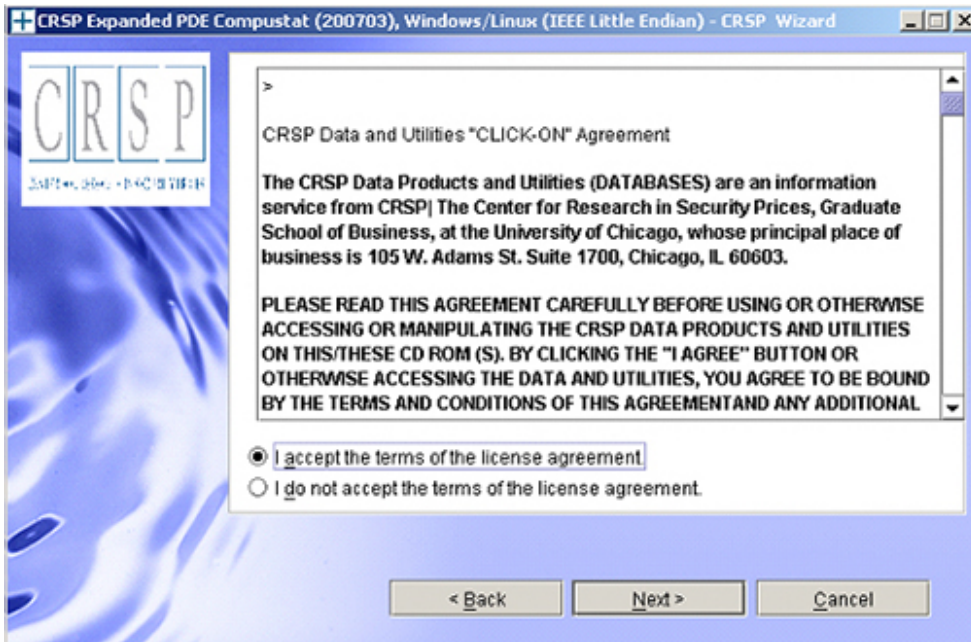
After inserting the CD, a terminal will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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**.

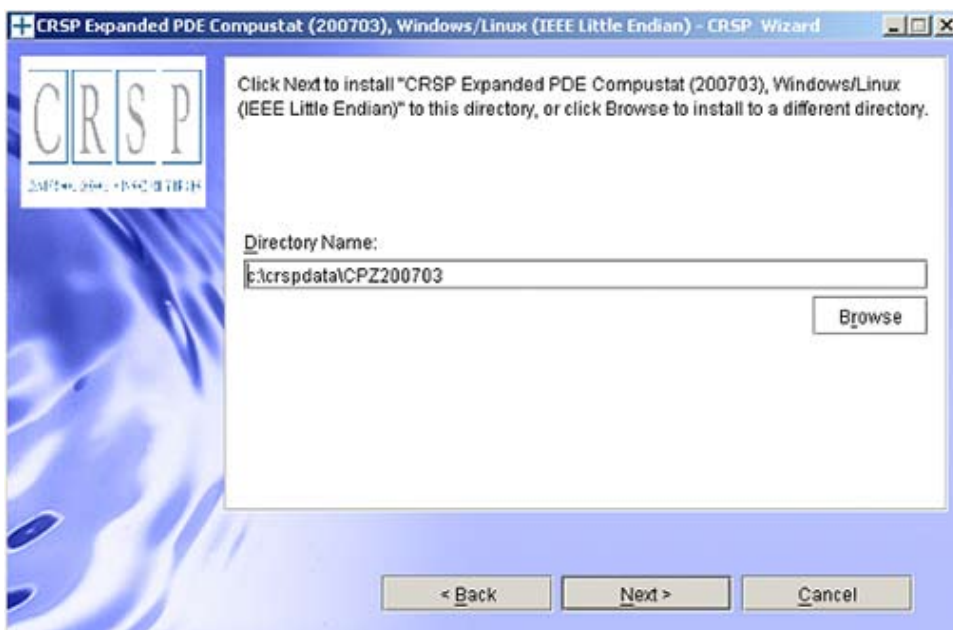


WINDOWS:

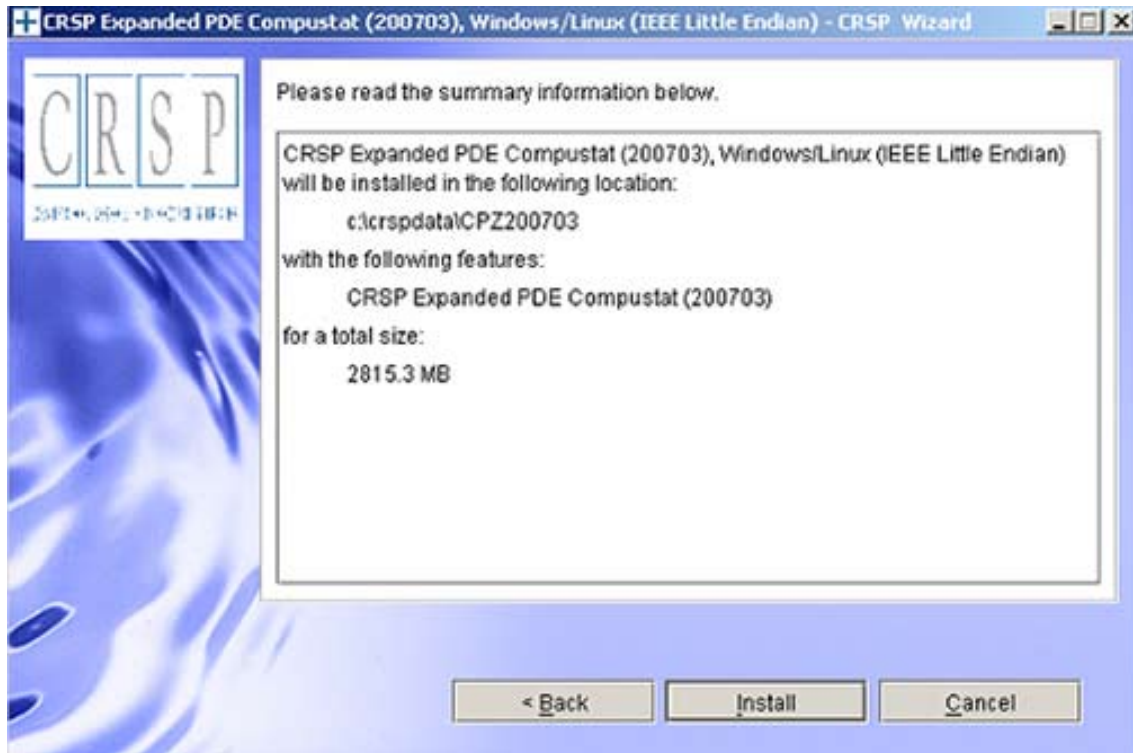
The default directory for the data installation is `c:\crspdata\cczyyyymm`. You may accept or modify it. Click **Next**. **Note: InstallShield does not verify available space. Please see the database parameters on page 1 for space required for installation.**

SUN SOLARIS & LINUX:

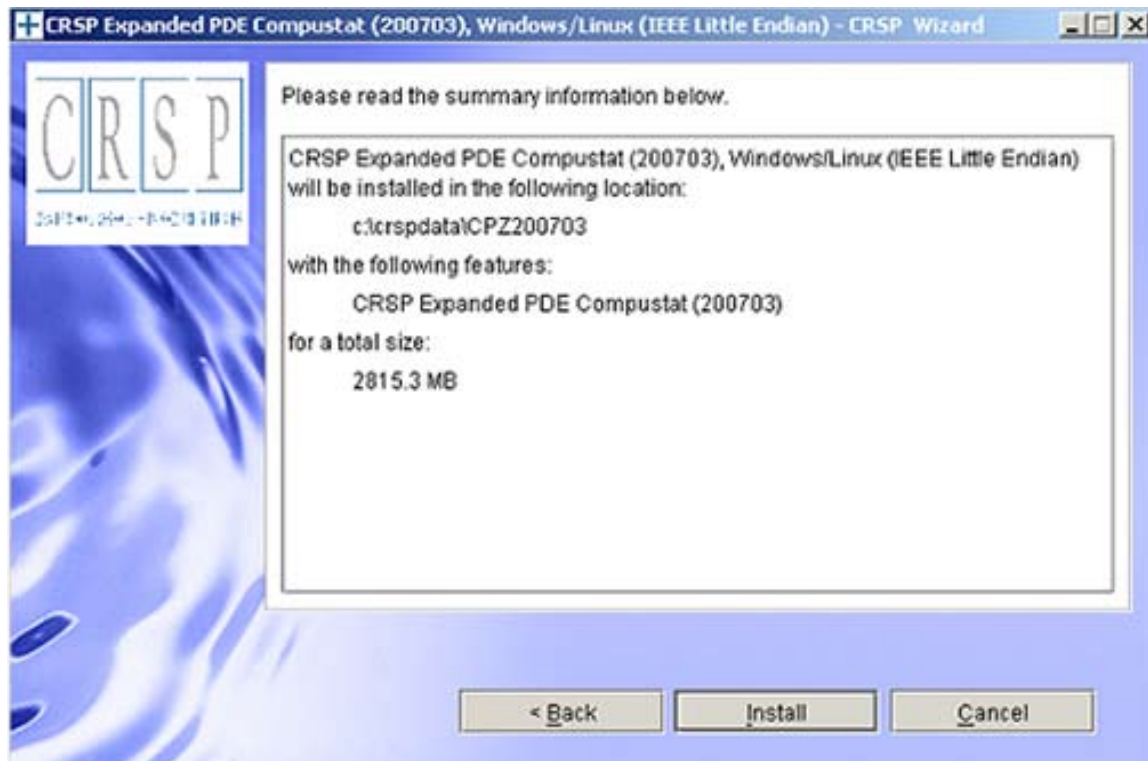
The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. **Note: InstallShield does not verify available space. Please see the database parameters on page 1 for space required for installation.**



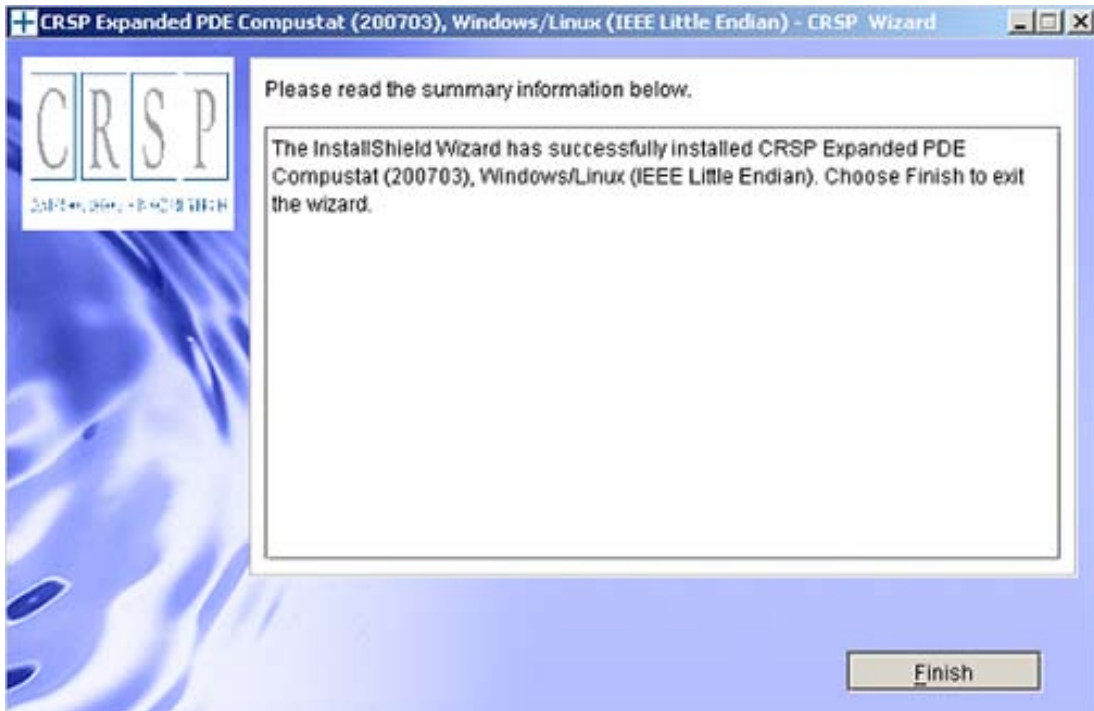
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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 five sections, each containing a label, a description, a text input field with a path, 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.
Path: N:\crsroot294\
- CRSP Monthly Stock**
CRSP Monthly Stock Database Directory
Path: c:\crspdata\MIZ200611\
- CRSP Daily Stock**
CRSP Daily Stock Database Directory
Path: c:\crspdata\DIZ200611\
- 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
Path: C:\CRSP\work\
- CRSP Compustat CCM**
CRSP Compustat Merged Database Directory
Path: c:\crspdata\CPZ200703\

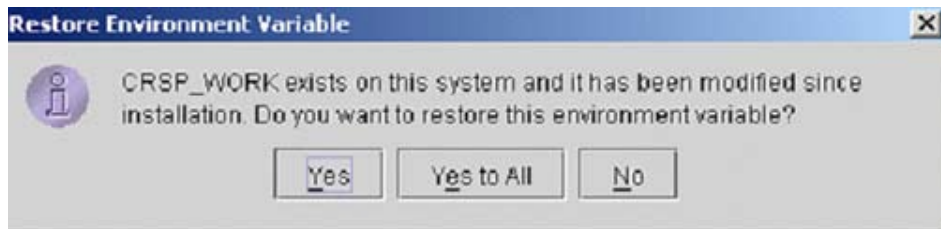
At the bottom of the window are three buttons: "Do", "Remove", and "Exit".

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.