

CRSP/COMPUSTAT MERGED DATABASE RELEASE NOTES

MARCH 2008 MONTHLY UPDATE

INTRODUCTION

These release notes accompany the March 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.chicagogsb.edu/support/documentation>

CCM DATA CREATED FROM XPRESSFEED INPUTS

CRSP is now creating the CRSP/Compustat Merged database using new Xpressfeed inputs from Compustat. In this first phase of the transition, the format of the CCM databases is unchanged (CST) and it will continue to work with your existing tools. Several issues that were identified in the previous months have been addressed.

ABOUT THE MARCH 2008 CRSP/COMPUSTAT MERGED DATABASE:

The Compustat cut date for this release is March 7, 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 23,766.
- The number of GVKEYs in the CPZ database is 33,110.
- The number of links in the CPZ database is 55,001.
- Database size is approximately 2.33 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	19251231-20080307	1-21818
Month-end trading calendar	19251231-20091231	1-1009
Year-end trading calendar	19251231-20091231	1-85
Quarter-end trading calendar	19251231-20091231	1-337
Weekly trading calendar	19260102-20080307	1-4288

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CENTER FOR RESEARCH IN SECURITY PRICES

A Research Center at ChicagoGSB

DATA EDITS

MARCH 2008 DATA EDITS

GROUP EDITS

Researched and edited GVKEYs with link type beginning with L* and link date on 20070419. Manually updated some of the automatically generated link types. Replaced link types with NR, LS, and LC in most cases.

INDIVIDUAL EDITS

GVKEY 11929 (ACURA PHARMACEUTICALS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19860313	0	0	NU	XXX
19860314	20001026	10116	8028	LC	BBB
20001027	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19850101	19860313	0	0	NR	XXX
19860314	20000906	10116	8028	LC	BBB
20000907	20080203	0	0	NR	XXX
20080204	99999999	10116	8028	LC	BBB

GVKEY 26523 (NYFIX INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19920101	19930630	0	0	NU	XXX
19930701	20070418	79427	12249	LU	BBB
20070419	99999999	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19920101	19930630	0	0	NR	XXX
19930701	20051031	79427	12249	LC	BBB
20051101	20080210	0	0	NR	XXX
20080211	99999999	79427	12249	LC	BBB

GVKEY 31456 (WESTERN SIZZLIN CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19950124	0	0	NU	XXX
19950125	19971118	81226	13527	LU	BBB
19971119	99999999	0	0	NU	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19940101	19950124	0	0	NR	XXX
19950125	19971118	81226	13527	LC	BBB
19971119	20080224	0	0	NR	XXX
20080225	99999999	81226	13527	LC	BBB

GVKEY 63605 (CALPINE CORP)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19900101	19960919	0	0	NU	XXX
19960920	20070418	83981	31726	LU	BBB
20070419	20080111	0	0	NU	XXX
20080112	99999999	0	0	NR	XXX

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19900101	19960919	0	0	NR	XXX
19960920	20051205	83981	31726	LC	BBB
20051206	20080206	0	0	NR	XXX
20080207	99999999	92530	31726	LC	BBB

GVKEY 64423 (DELTEK INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19960101	19970225	0	0	NU	XXX
19970226	20020620	84526	15357	LU	BBB
20020621	20070418	0	0	NU	XXX
20070419	20071031	0	0	NR	XXX
20071101	99999999	92446	52865	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19960101	19970225	0	0	NR	XXX
19970226	20020531	84526	15357	LC	BBB
20020601	20071031	0	0	NR	XXX
20071101	99999999	92446	52865	LC	BBB

GVKEY 9689 (SIERRA HEALTH SERVICES)

Old:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19840101	19850410	0	0	NU	XXX
19850411	99999999	67723	21614	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19840101	19850410	0	0	NR	XXX
19850411	20080225	67723	21614	LC	BBB

GVKEY 31062 (ALABAMA NATL BANCORPORATION)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19930101	19941121	0	0	NU	XXX
19941122	99999999	81071	13443	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19930101	19941121	0	0	NR	XXX
19941122	20080222	81071	13443	LC	BBB

GVKEY 15633 (ROYAL BANK OF CANADA)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
20060925	20070418	0	0	NR	XXX
20070419	99999999	82654	29151	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19951016	99999999	82654	29151	LC	BBB

GVKEY 24689 (BRADLEY PHARMACEUTICL -CL A)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19900101	19911111	0	0	NU	XXX
19911112	99999999	77207	11198	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19900101	19911111	0	0	NR	XXX
19911112	20080221	77207	11198	LC	BBB

GVKEY 6376 (KELLWOOD CO)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19621101	19690101	0	0	NU	XXX
19690102	99999999	57437	21042	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19621101	19690101	0	0	NR	XXX
19690102	20080219	57437	21042	LC	BBB

GVKEY 63385 (VENTANA MEDICAL SYSTEM INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950101	19960725	0	0	NU	XXX
19960726	99999999	83807	14851	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19950101	19960725	0	0	NR	XXX
19960726	20080220	83807	14851	LC	BBB

GVKEY 126297 (IBASIS INC-OLD)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19960101	19991109	0	0	NR	XXX
19991110	20021113	87392	17324	LC	BBB
20021114	20060620	0	0	NR	XXX
20060621	99999999	87392	17324	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19960101	19991109	0	0	NR	XXX
19991110	20021113	87392	17324	LC	BBB
20021114	20060620	0	0	NR	XXX
20060621	20070928	87392	17324	LC	BBB

GVKEY 30012 (POINT THERAPEUTICS INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19930101	19940406	0	0	NR	XXX
19940407	19980113	80452	12980	LC	BBB
19980114	20040401	0	0	NR	XXX
20040402	99999999	80452	12980	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19930101	19940406	0	0	NR	XXX
19940407	19980113	80452	12980	LC	BBB
19980114	20040401	0	0	NR	XXX
20040402	20080212	80452	12980	LC	BBB

GVKEY 9402 (MOVIE STAR INC)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19670701	19690323	0	0	NR	XXX
19690324	20080128	48020	21563	LC	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19670701	19690323	0	0	NR	XXX
19690324	20071231	48020	21563	LC	BBB
20080101	99999999	0	0	NR	XXX

GVKEY 15465 (HEALTHCARE TECHNOLOGIES LTD)

OLD:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19880129	19890215	0	0	NU	XXX
19890216	99999999	78698	26124	LU	BBB

NEW:

LINKDT	LINKENDDT	PERMNO	PERMCO	LINKTYPE	LINKFLAG
19880129	19890215	0	0	NR	XXX
19890216	20080221	78698	26124	LC	BBB

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:

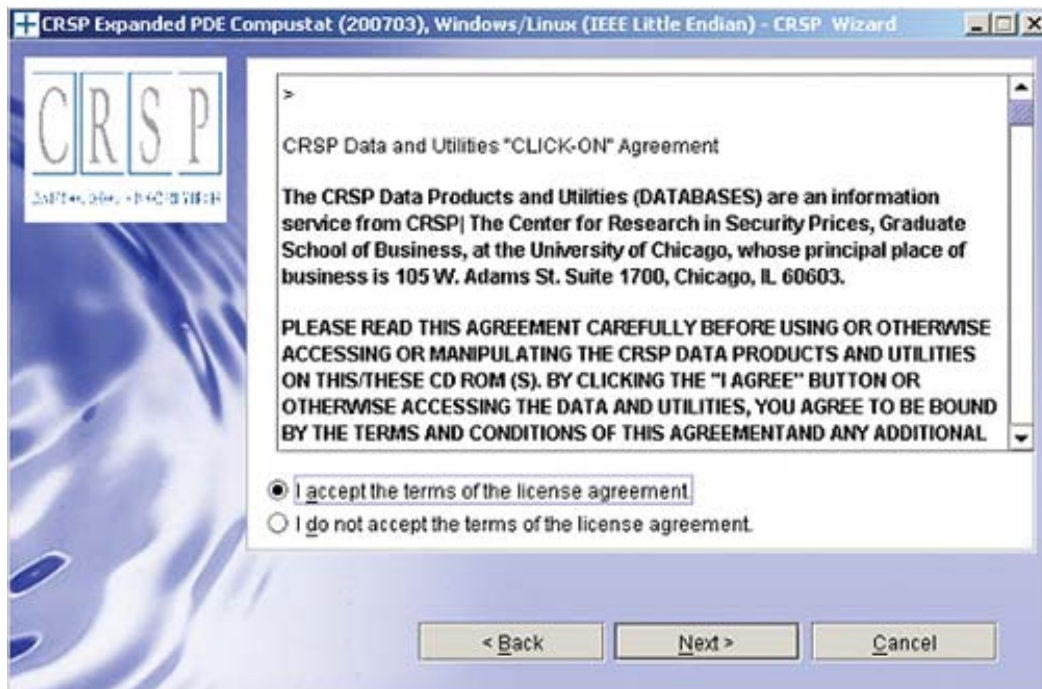
After inserting the CD, a terminal will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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**.

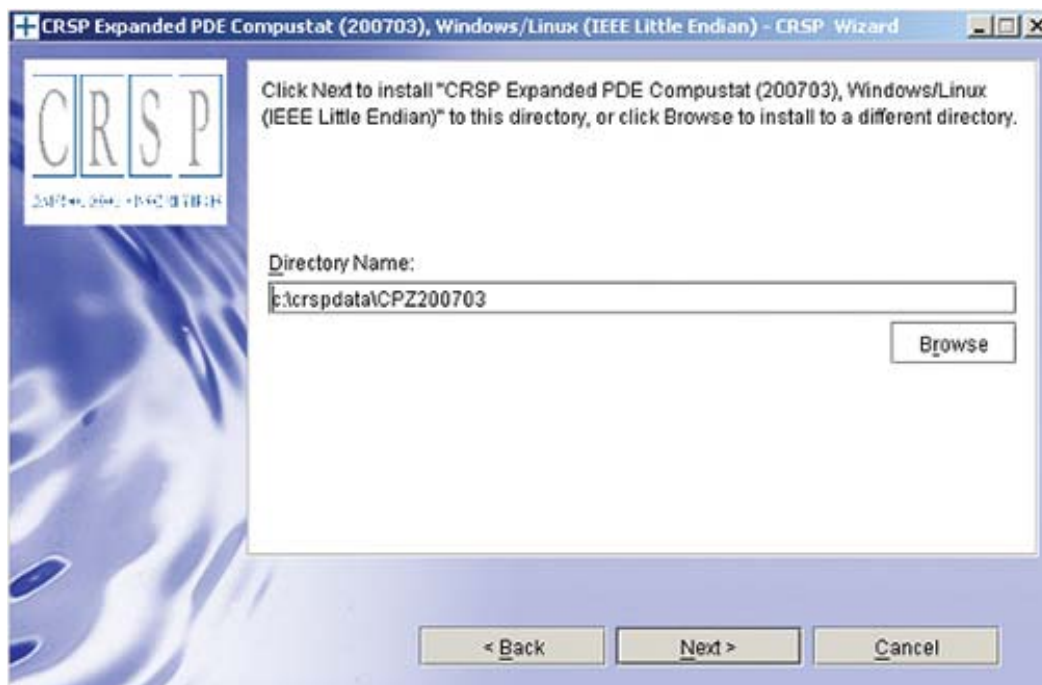


WINDOWS:

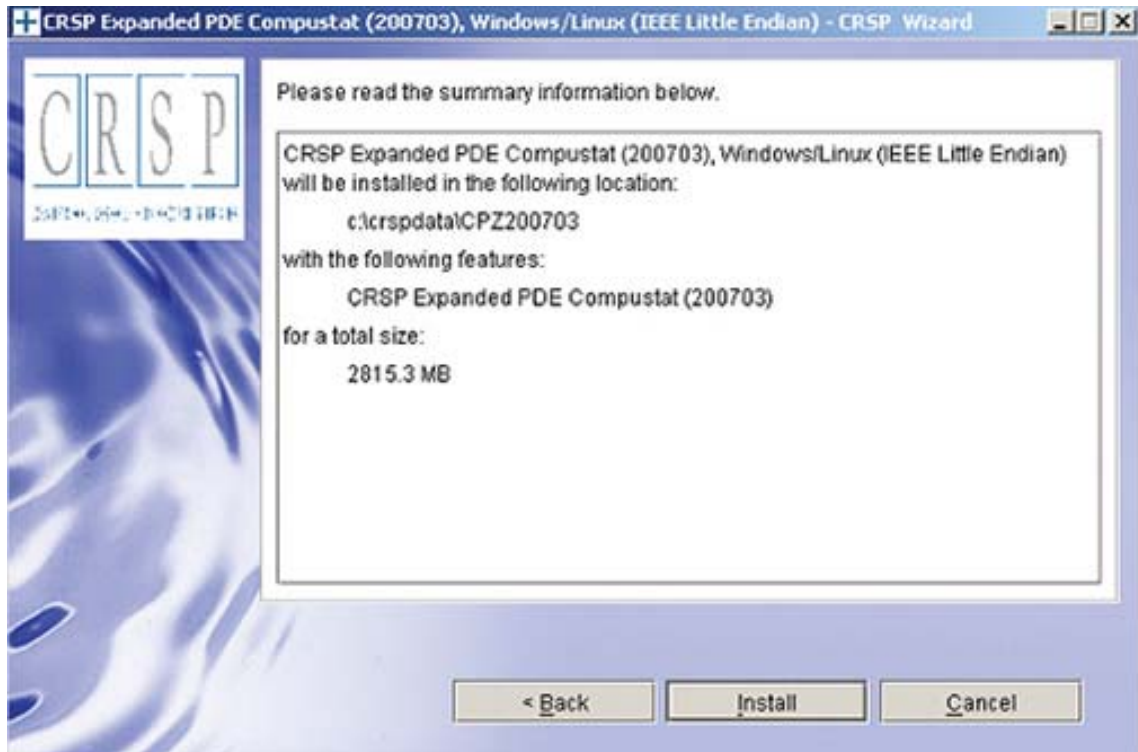
The default directory for the data installation is `c:\crspdata\cczyyyymm`. You may accept or modify it. Click **Next**. **Note:** InstallShield does not verify available space. Please see the database parameters on page 1 for space required for installation.

SUN SOLARIS & LINUX:

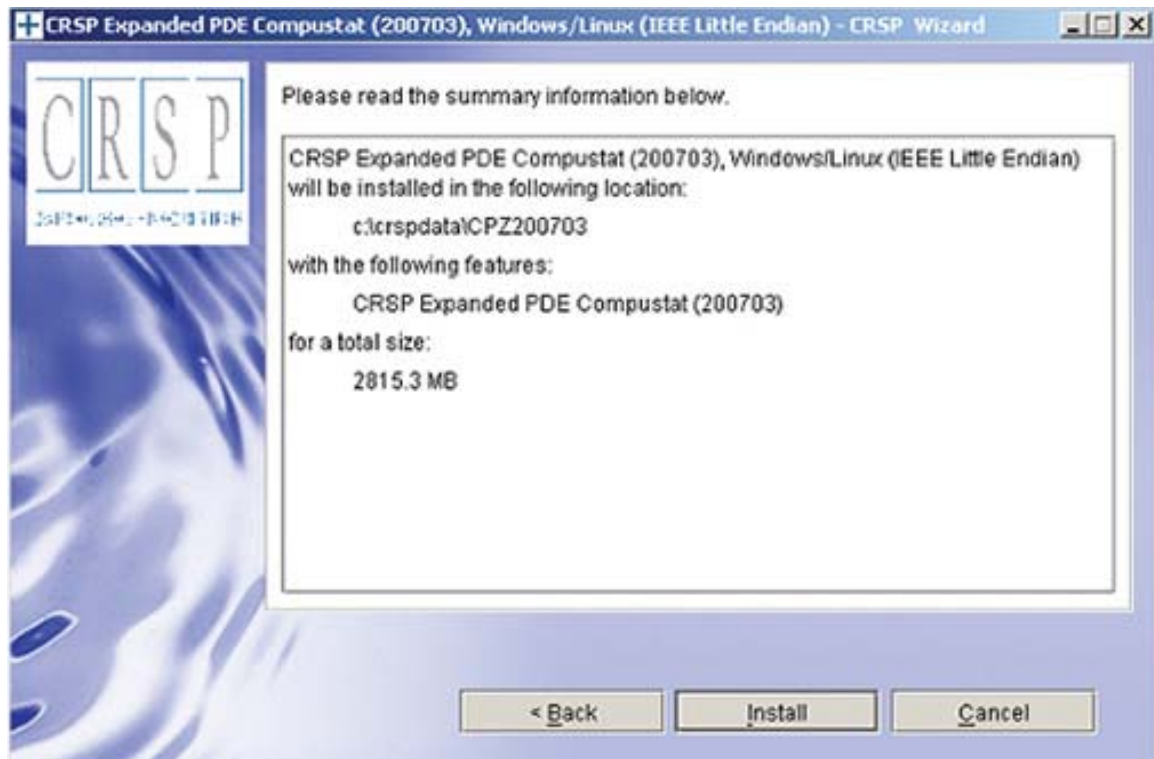
The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. **Note:** InstallShield does not verify available space. Please see the database parameters on page 1 for space required for installation.



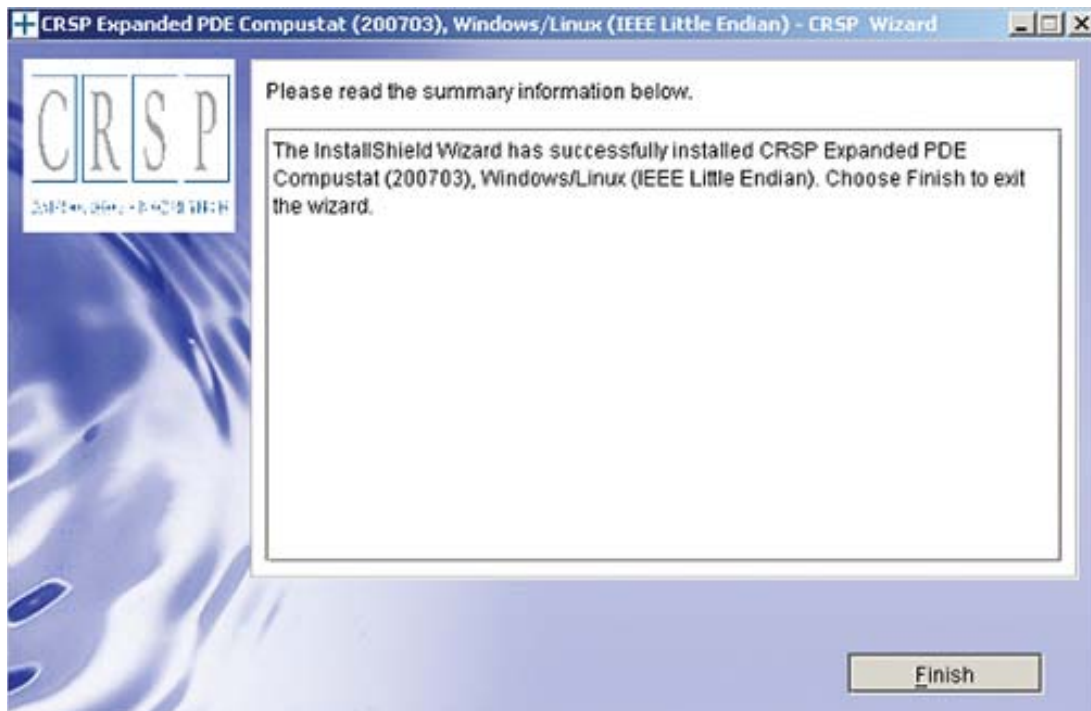
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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.