

CRSP/COMPUSTAT RELEASE NOTES

MAY 2023 MONTHLY UPDATE

CRSP/COMPUSTAT SAS, ASCII, AND R FILES

These files are intended for use with the CRSP SAS and ASCII stock files and Compustat data files that contain GVKEYs and IIDs.

While a full subscription is required for either, for convenience and efficiency for some users, two packages are available:

- CFZ – Complete set of all files
- CLZ – Link package - a subset of the full CRSP/Compustat SAS, ASCII and R data files. The set consists only of files used for linking the CRSP and Compustat data. These files are intended for use with the CRSP SAS, ASCII and R stock files and Compustat data files that contain GVKEYs and IIDs.

These files are covered in existing CCM license agreements. To request them for download through CRSP's MOVEit site, please email support@crsp.org or call 312-263-6400, Option 2.

ABOUT THE MAY 2023 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20230513.

CALENDARS

The CCM database utilizes the CRSP stock calendars to align properly with CRSP data. Data in the CRSP daily Stock (and Indexes) 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	19251231-20230512	1-25640
MONTHLY TRADING CALENDAR	19251231-20271231	1-1225
ANNUAL TRADING CALENDAR	19251231-20241231	1-100
QUARTERLY TRADING CALENDAR	19251231-20231229	1-397
SEMI-ANNUAL TRADING CALENDAR	19251231-20231229	1-199
WEEKLY TRADING CALENDAR	19260102-20230512	1-5080

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20230512 - CRSPACCESS CFZ20230512 - SAS/ASCII/R CLZ20230512 (LINK ONLY) - SAS/ASCII/R
DELIVERY	MOVEIT CLOUD
CRSPACCESS VERSION	3.22 AND HIGHER – TS_PRINT CCM_PRINT
CRSPSIFT VERSION (WINDOWS ONLY)	YES – ALL CURRENTLY SUPPORTED VERSIONS
SASEXCCM ENGINE	VERSION 9.4
C	YES – CA3.22 AND HIGHER
NUMBER OF DATA ITEMS	OVER 4,000 QUARTERLY & ANNUAL DATA ITEMS

DATABASE PARAMETERS

TOTAL COMPUSTAT RECORDS	54,978
TOTAL GVKEY COMPANIES	52,780
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	70,480
TOTAL CRSP SECURITIES LINKED	33,574
TOTAL GVKEYS IN LINK	52,730
TOTAL LINK RECORDS	116,189
TOTAL LINK RECORDS WITH A LINK TO CRSP	38,982

DB SIZE:

CMZ	12.59 GB
CFZ - ASCII	11.30 GB
CFZ - SAS	31.21 GB
CFZ - R	1.55 GB
CLZ - ASCII	1.20 GB
CLZ - SAS	1.97 GB
CLZ - R	49.10 MB

MAY 2023 LINK EDITS

GVKEY 24837 ALLIED HEALTHCARE PRODS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900701	19920113	0	0	00X	NR	C
19920114	99999999	77259	11282	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900701	19920113	0	0	00X	NR	C
19920114	20230202	77259	11282	01	LC	P
20230203	99999999	0	0	01	NR	P

GVKEY 61759 CORE LABORATORIES INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950920	0	0	00X	NU	C
19950921	99999999	82656	13987	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950920	0	0	00X	NU	C
19950921	99999999	82656	13987	01	LC	P

GVKEY 64336 CHINA EASTERN AIRLINES CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19970203	0	0	00X	NU	C
19970204	99999999	84576	31912	90	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19970203	0	0	00X	NR	C
19970204	20230202	84576	31912	90	LC	C
20230203	99999999	0	0	90	NR	C

GVKEY 65418 GLOBAL EDTN COMMUNITIES CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20071031	20080410	0	0	01	NR	P
20080411	99999999	92616	52986	01	LC	P
19980430	20071030	0	0	01C	NU	C
20071031	20080410	0	0	01C	NU	N
20080411	99999999	92616	52986	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20071031	20080410	0	0	01	NR	P
20080411	20130506	92616	52986	01	LC	P

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130507	99999999	0	0	01	NR	P
19980430	20071030	0	0	01C	NR	C
20071031	20080410	0	0	01C	NR	N
20080411	20130506	92616	52986	01C	LX	N
20130507	99999999	0	0	01C	NR	N

STEPS TO INSTALL:

- From the directory containing your downloaded zip file, right click (in Windows) or run File Roller (in Red Hat)
- Set the extract destination to the current higher level directory where data is normally stored and unzip will add the rest of the path (default is C:\ in Windows or /home in Red Hat)
- For example, in Windows, extracting to C:\ will install the data under C:\crspdata

Contact CRSP Client Services for assistance at: support@crsp.org or call 312-263-6400, Option 2.

SETTING ENVIRONMENT VARIABLES FOR CDAB DATABASE

The zip process will not automatically set environment variables for use with command line tools. The following steps will do so.

NOTE: CRSPSift does not use and therefore does not require environment variables.

LINUX

NOTE: The new zip installs are now saving to directories with lower case letters – for example, ~/crspdata/diz201308

Check the current state of the environment variables by entering this command: `env | grep crsp`

- If you have admin privileges on your machine, open the .profile file, and make updates to the following lines to update the paths for the new data installed:
 - `CRSP_CCM=<full path name>/<compustat directory>` (example: `CRSP_CCM=~/.crspdata/cmz201309`)
- If you are using the bash shell (or any Bourne-style shell), enter the same commands above and export each one. This will make changes for your current session only and does not save to the .profile file.
- A shell script is available to make changes that can be reused for each update done. Note that this will only make changes to your current session and does not save to the .profile file.
 - Navigate to where the CUPL tools are loaded and then enter: `cd acctbin`
 - Start the script by entering: `./crsp_setup.sh`
 - The script will prompt for the following:
 - File name (*will be appended with .kshrc*)
 - Top level directory (this should be where CUPL tools are located (example: ~/crsp)
 - Scratch directory for error messages – name can be anything
 - Enter path for daily stock directory
(example: ~/crspdata/diz201308)
 - Enter path for monthly stock directory
(example: ~/crspdata/miz201308)
 - Enter path for index directory
(example: ~/crspdata/ifz201308)
 - Enter path for CCM directory – enter to leave blank
(example: `CRSP_CCM=~/.crspdata/cmz201309`)
 - Enter path for CST directory – enter to leave blank
 - Execute script by running: `./<file name created above>.kshrc` (*note there is a space between the two dots*)

WINDOWS:

The CRSP Client Environment utility provides users a way to check the location of the software and to set environment variables. The utility can be started by locating it under installed programs CRSPAccess/CRSP Client Environment, or by navigating to the /accbin folder where the CUPL tools are installed and running: `Client_Environment.exe`. After making any changes, be sure to log off and back into Windows for the settings to be saved.

[Click here to view a copy of the CRSP/Compustat Merged Database Guide.](#)