

CRSP/COMPUSTAT RELEASE NOTES

JULY 2023 ANNUAL 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 JULY 2023 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20230710.

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	19251231-20230707	1-25677
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	19260102-20230707	1-5088

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20230707 - CRSPACCESS CFZ20230707 - SAS/ASCII/R CLZ20230707 (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	55,124
TOTAL GVKEY COMPANIES	52,926
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	70,716
TOTAL CRSP SECURITIES LINKED	33,693
TOTAL GVKEYS IN LINK	52,876
TOTAL LINK RECORDS	116,536
TOTAL LINK RECORDS WITH A LINK TO CRSP	39,104

DB SIZE:

CMZ	12.65 GB
CFZ - ASCII	11.35 GB
CFZ - SAS	31.34 GB
CFZ - R	1.55 GB
CLZ - ASCII	1.20 GB
CLZ - SAS	1.99 GB
CLZ - R	49.40 MB



NOTES ABOUT THIS RELEASE:

An issue was discovered with the production of the Compustat Flat Files that prevented some security-level data from being included. Most of the impacted data was non-primary securities. The issue has been corrected in the flat files, and the following files now have updated data to include additional IIDs:

- SECURITYCONSTITUENTS
- SECURITYDIVIDENDEVENTFOOTNOTES
- SECURITYHEADERHISTORY
- SECURITYSPINDEXEVENTS
- SECURITYSPRITEVENTFOOTNOTES
- SECURITYSPRITEVENTS

JULY 2023 LINK EDITS

GVKEY 10364 TECHNICAL COMMUNICATIONS CP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19830915	0	0	00X	NR	C
19830916	20020920	74836	6389	01	LC	P
20020921	20100713	0	0	01	NR	P
20100714	99999999	74836	6389	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19830915	0	0	00X	NR	C
19830916	20020920	74836	6389	01	LC	P
20020921	20100713	0	0	01	NR	P
20100714	20210122	74836	6389	01	LC	P
20210123	99999999	0	0	01	NR	P

GVKEY 13679 RM2 INTERNATIONAL INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120808	99999999	91954	52129	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120701	20120807	0	0	00X	NR	C
20120808	20190719	91954	52129	01	LC	P
20190720	99999999	0	0	01	NR	P

GVKEY 289153 OKYO PHARMA LIMITED

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100430	20220516	0	0	01	NR	C
20220517	20230430	0	0	01	NR	N
20230501	20230521	0	0	01	NR	P
20230522	99999999	23116	59295	01	LC	P
20220517	20230430	23116	59295	90	LC	P
20230501	20230521	23116	59295	90	LC	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100430	20220516	0	0	01	NR	C
20220517	20230430	0	0	01	NR	N
20230501	20230521	0	0	01	NR	P
20230522	99999999	23943	59295	01	LC	P
20220517	20230430	23116	59295	90	LC	P
20230501	20230519	23116	59295	90	LC	J

JUNE 2023 LINK EDITS**GVKEY 13184 LADRX CORP****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19861109	0	0	00X	NR	C
19861110	99999999	10838	8721	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19861109	0	0	00X	NR	C
19861110	20190603	10838	8721	01	LC	P
20190604	99999999	0	0	01	NR	P

GVKEY 32961 EVOFEM BIOSCIENCES INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20180117	0	0	00X	NR	C
20180118	99999999	15075	55117	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20180117	0	0	00X	NR	C
20180118	20220810	15075	55117	01	LC	P
20220811	99999999	0	0	01	NR	P

GVKEY 183669 IMV INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120531	20180531	0	0	01	NR	C
20180601	99999999	17888	56412	01	LC	C
20091030	20120530	0	0	01C	NR	C
20120531	20180531	0	0	01C	NR	N
20180601	99999999	17888	56412	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120531	20180531	0	0	01	NR	C
20180601	20230428	17888	56412	01	LC	C
20230429	99999999	0	0	01	NR	C
20091030	20120530	0	0	01C	NR	C
20120531	20180531	0	0	01C	NR	N
20180601	20230428	17888	56412	01C	LX	N
20230429	99999999	0	0	01C	NR	N

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
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

APRIL 2023 LINK EDITS

GVKEY 37749 ALLIANCE ENTER HD CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210226	20210228	0	0	01	NR	P
20210301	20210323	0	0	01	NR	C
20210324	99999999	0	0	01	NR	N
20210324	99999999	20665	57851	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210226	20210228	0	0	01	NR	P
20210301	20210323	0	0	01	NR	C
20210324	20230331	0	0	01	NR	N
20210324	20230210	20665	57851	02	LC	P
20230211	99999999	0	0	02	NR	P

MARCH 2023 NEW DATA ITEMS

Listed in the tables below are new data items and new keysets for existing data items that have been added this month.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
REUNAQ_FN	UNADJUSTED RETAINED EARNINGS FN	7	SFAS	INDUSTRIAL FORMAT, PRE-FASB REPORTING, STANDARDIZED PRESENTATION
REUNA_FN	RETAINED EARNINGS - UNADJUSTED FN	7	SFAS	INDUSTRIAL FORMAT, PRE-FASB REPORTING, STANDARDIZED PRESENTATION

FEBRUARY 2023 LINK EDITS**GVKEY 41399 RIVERNORTH ENH P-M SPAC ETF****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220712	99999999	23215	59331	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20220711	0	0	00X	NR	C
20220712	99999999	23215	56315	01	LS	P

GVKEY 41455 HORIZON KINETICS BLO DEV ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220802	99999999	23292	59331	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20220801	0	0	00X	NR	C
20220802	99999999	23292	56315	01	LS	P

GVKEY 41833 TRUESHARES EAG GBL RNW EN IN**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20221208	0	0	00X	NR	C
20221209	99999999	23590	59331	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20221208	0	0	00X	NR	C
20221209	99999999	23590	56315	01	LS	P

GVKEY 41860 TEUCRIUM AILA L-S A S - REDH**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20221219	0	0	00X	NR	C
20221220	99999999	23589	59331	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20221219	0	0	00X	NR	C
20221220	99999999	23589	56315	01	LS	P

JANUARY 2023 LINK EDITS

GVKEY 15362 WESTPAC BANKING CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860131	19890316	0	0	00X	NU	C
19890317	20220131	75466	22027	90	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860131	19890316	0	0	00X	NR	C
20221230	99999999	0	0	01	NR	P
19890317	20211231	75466	22027	90	LC	P
20220101	20220128	75466	22027	90	LC	C

GVKEY 19425 GENOCEA BIOSCIENCES INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140204	0	0	00X	NR	C
20140205	99999999	14458	54738	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140204	0	0	00X	NR	C
20140205	20220602	14458	54738	01	LC	P
20220603	99999999	0	0	01	NR	P

GVKEY 36094 QUANERGY SYSTEMS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190101	20200227	0	0	00X	NR	C
20200228	20200331	0	0	01	NR	P
20200401	20200401	0	0	01	NR	C
20200402	20220209	0	0	01	NR	N
20200402	99999999	19347	57017	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190101	20200227	0	0	00X	NR	C
20200228	20200331	0	0	01	NR	P
20200401	20200401	0	0	01	NR	C
20200402	20220209	0	0	01	NR	N
20200402	20221108	19347	57017	03	LC	P
20221109	99999999	0	0	03	NR	P

GVKEY 61285 FG GROUP HOLDINGS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950906	0	0	00X	NU	C
19950907	99999999	82234	30943	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950906	0	0	00X	NR	C
19950907	20001214	82234	30943	01	LC	P
20001215	20040923	0	0	01	NR	P
20040924	99999999	82234	30943	01	LC	P

GVKEY 115766 FEDNAT HOLDING COMPANY

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19981104	0	0	00X	NR	C
19981105	99999999	86435	16310	1	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19981104	0	0	00X	NR	C
19981105	20221104	86435	16310	1	LC	P
20221105	99999999	0	0	1	NR	P

DECEMBER 2022 LINK EDITS**GVKEY 14924 NAM TAI PROPERTY INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870401	19880327	0	0	00X	NR	C
19880328	19881212	76961	26128	02	LC	C
19881213	19901125	0	0	02	NR	C
19901126	99999999	76961	26128	02	LC	C
20090430	99999999	76961	26128	02C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19870401	19880327	0	0	00X	NR	C
19880328	19881212	76961	26128	02	LC	C
19881213	19901125	0	0	02	NR	C
19901126	20220523	76961	26128	02	LC	C
20220524	99999999	0	0	02	NR	C
20090430	20190131	76961	26128	02C	LX	N

NOVEMBER 2022 LINK EDITS

GVKEY 220487 LATAM AIRLINES GROUP SA

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19971106	0	0	00X	NR	C
19971107	99999999	85616	32154	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950101	19971106	0	0	00X	NR	C
19971107	20200609	85616	32154	90	LC	P
20200610	99999999	0	0	90	NR	P

OCTOBER 2022 LINK EDITS

GVKEY 28675 TANDY LEATHER FACTORY INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19930926	0	0	00X	NR	C
19930927	20200812	79666	29969	01	LC	P
20200813	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19930926	0	0	00X	NR	C
19930927	20200812	79666	29969	01	LC	P
20200813	20220906	0	0	01	NR	P
20220907	99999999	79666	29969	01	LC	P

SEPTEMBER 2022 LINK EDITS

GVKEY 203944 OI SA

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20011124	0	0	00X	NR	C
20011130	99999999	0	0	90	NR	P
20091124	99999999	93093	42408	91	LC	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20011124	0	0	00X	NR	C
20011130	99999999	0	0	90	NR	P
20091124	20211027	93093	42408	91	LC	J
20211028	99999999	0	0	91	NR	J

GVKEY 39741 INVESTMENT MANAGERS SERIES TR II

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210701	20210926	0	0	00X	NR	C
20210927	20220429	22026	58764	1	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210701	20210926	0	0	00X	NR	C
20210927	20220429	22026	59239	1	LS	P

GVKEY 40510 INVESTMENT MANAGERS SERIES TR II

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211230	99999999	22471	58764	1	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211230	99999999	22471	59239	1	LS	P

AUGUST 2022 LINK EDITS

There were no link edits for August 2022.

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 accbin`
 - 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.](#)