

# CRSP/COMPUSTAT RELEASE NOTES

OCTOBER 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](mailto:support@crsp.org) or call 312-263-6400, Option 2.

## ABOUT THE OCTOBER 2023 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20231014.

## 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	19251231-20231013	1-25746
MONTHLY TRADING CALENDAR	19251231-20271231	1-1225
ANNUAL TRADING CALENDAR	19251231-20241231	1-100
QUARTERLY TRADING CALENDAR	19251231-20241231	1-397
SEMI-ANNUAL TRADING CALENDAR	19251231-20241231	1-199
WEEKLY TRADING CALENDAR	19260102-20231013	1-5102

## DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20231013 - CRSPACCESS CFZ20231013 - SAS/ASCII/R CLZ20231013 (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	55,469
TOTAL GVKEY COMPANIES	53,271
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	71,232
TOTAL CRSP SECURITIES LINKED	33,919
TOTAL GVKEYS IN LINK	53,221
TOTAL LINK RECORDS	118,470
TOTAL LINK RECORDS WITH A LINK TO CRSP	39,348
DB SIZE:	
CMZ	12.74 GB
CFZ - ASCII	11.43 GB
CFZ - SAS	31.53 GB
CFZ - R	1.57 GB
CLZ - ASCII	1.21 GB
CLZ - SAS	2.01 GB
CLZ - R	49.91 MB



**OCTOBER 2023 LINK EDITS****GVKEY 31823 VENATOR MATERIALS PLC****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20170802	0	0	00X	NR	C
20170803	99999999	16875	56041	01	LC	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20170802	0	0	00X	NR	C
20170803	20230512	16875	56041	01	LC	P
20230513	99999999	0	0	01	NR	P

**GVKEY 37756 WEJO GROUP LTD****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210129	20210228	0	0	01	NR	P
20210301	20210314	0	0	01	NR	C
20210315	20211130	0	0	01	NR	N
20210315	20211118	20885	57791	02	LC	P
20211119	99999999	22352	58993	02	LC	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210101	20210128	0	0	00X	NR	C
20210129	20210228	0	0	01	NR	P
20210301	20210314	0	0	01	NR	C
20210315	20211130	0	0	01	NR	N
20210315	20211118	20885	57791	02	LC	P
20211119	20230608	22352	58993	02	LC	P
20230609	99999999	0	0	02	NR	P

**GVKEY 31717 IRSA INVERSIONES Y REPSTN SA****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930701	19941219	0	0	00X	NU	C
20211130	20211130	0	0	03	NR	N
19941220	99999999	81127	30828	90	LU	P

**NEW:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930701	19941219	0	0	00X	NR	C
20211130	20211130	0	0	03	NR	N
19941220	99999999	81127	30828	90	LC	P

**GVKEY 125240 WORLD WRESTLING ENTMT INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970501	19991018	0	0	00X	NU	C
19991019	99999999	87356	17205	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970501	19991018	0	0	00X	NR	C
19991019	99999999	87356	17205	01	LC	P

**GVKEY 183822 ARMOUR RESIDENTIAL REIT INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20091109	99999999	92477	52831	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20091109	20100131	92477	52831	01	LC	P
20100201	20100615	0	0	01	NR	P
20100616	99999999	92477	52831	01	LC	P

**GVKEY 196269 FORTRESS BIOTECH INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20111218	0	0	00X	NR	C
20111219	99999999	13159	53958	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20111129	0	0	00X	NR	C
20111130	20111218	0	0	01	NR	P
20111219	99999999	13159	53958	01	LC	P

**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](mailto: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.

For more information, visit the [CRSP/Compustat Merged Database landing page](#).