

CRSP/COMPUSTAT RELEASE NOTES

APRIL 2024 QUARTERLY 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 APRIL 2024 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20240413.

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	19251231-20240412	1-25870
MONTHLY TRADING CALENDAR	19251231-20281231	1-1237
ANNUAL TRADING CALENDAR	19251231-20251231	1-101
QUARTERLY TRADING CALENDAR	19251231-20251231	1-401
SEMI-ANNUAL TRADING CALENDAR	19251231-20251231	1-201
WEEKLY TRADING CALENDAR	19260102-20240412	1-5128

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20240412 - CRSPACCESS CFZ20240412 - SAS/ASCII/R CLZ20240412 (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	55,918
TOTAL GVKEY COMPANIES	53,720
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	71,908
TOTAL CRSP SECURITIES LINKED	34,330
TOTAL GVKEYS IN LINK	53,670
TOTAL LINK RECORDS	119,445
TOTAL LINK RECORDS WITH A LINK TO CRSP	39,787
DB SIZE:	
CMZ	12.89 GB
CFZ - ASCII	11.59 GB
CFZ - SAS	31.93 GB
CFZ - R	1.59 GB
CLZ - ASCII	1.23 GB
CLZ - SAS	2.04 GB
CLZ - R	50.65 MB

APRIL 2024 INDIVIDUAL LINK EDITS

GVKEY 27877 PMV CONSUMER ACQU CORP -REDH

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20200930	20201031	0	0	01	NR	P
20201101	20201111	0	0	01	NR	C
20201112	99999999	0	0	01	NR	N
20201112	99999999	20098	57308	02	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20200930	20201031	0	0	01	NR	P
20201101	20201111	0	0	01	NR	C
20201112	20221130	0	0	01	NR	N
20201112	20221021	20098	57308	02	LC	C
20221022	99999999	0	0	02	NR	C

GVKEY 34439 WAITR HOLDINGS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20181116	99999999	16173	55565	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20181115	0	0	00X	NR	C
20181116	20230201	16173	55565	01	LC	P
20230202	99999999	0	0	01	NR	P

GVKEY 36399 POLISHED.COM INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180101	20200730	0	0	00X	NR	C
20200731	99999999	19515	57149	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180101	20200730	0	0	00X	NR	C
20200731	20240229	19515	57149	01	LC	P
20240301	99999999	0	0	01	NR	P

GVKEY 37268 NU RIDE INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20201026	99999999	18552	56644	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190101	20201025	0	0	00X	NR	C
20201026	20230706	18552	56644	01	LC	P
20230707	99999999	0	0	01	NR	P

GVKEY 42281 YANGUFANG INTL GROUP CO LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20230328	99999999	23813	59532	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20200701	20230327	0	0	00X	NR	C
20230328	20240208	23813	59532	01	LC	P
20240209	99999999	0	0	01	NR	P

GVKEY 183739 INTELLIPHARMACEUTICS INTL**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20091022	99999999	93082	53250	01	LC	P
20091022	99999999	93082	53250	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20081201	20091021	0	0	00X	NR	C
20091022	20190320	93082	53250	01	LC	P
20190321	99999999	0	0	01	NR	P
20091022	99999999	93082	53250	01C	LX	N

GVKEY 37363 BINAH CAPITAL GRUP INC -REDH**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20201130	20210131	0	0	01	NR	P
20210201	20210216	0	0	01	NR	C
20210217	99999999	0	0	01	NR	N
20210217	99999999	20542	57541	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20201130	20210131	0	0	01	NR	P
20210201	20210216	0	0	01	NR	C
20210217	20240328	0	0	01	NR	N
20210217	20220712	20542	57541	03	LC	P
20220713	20240326	0	0	03	NR	P
20240327	99999999	24937	59823	03	LC	P

MARCH 2024 INDIVIDUAL LINK EDITS**GVKEY 3504 COOPER COS INC****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19811101	19830120	0	0	00X	NU	C
19830121	99999999	65541	5780	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19811101	19830120	0	0	00X	NR	C
19830121	99999999	65541	5780	01	LC	P

GVKEY 27760 BOWFLEX INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990505	99999999	86889	16506	01	LU	P
19930129	19990504	0	0	01C	NU	C
19990505	19990531	86889	16506	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990505	99999999	86889	16506	01	LC	P
19930129	19990504	0	0	01C	NR	C
19990505	19990531	86889	16506	01C	LX	N

GVKEY 39944 FINANCIAL STRG AQ COP-REDH**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211231	20211231	0	0	01	NR	P
20220101	20220109	0	0	01	NR	C
20220110	99999999	0	0	01	NR	N
20220110	99999999	22647	59072	02	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211231	20220109	0	0	01	NR	P
20220110	20220131	0	0	01	NR	J
20220110	20230626	22647	59072	02	LC	P
20230627	20230710	0	0	02	NR	P
20230711	20230830	22647	59072	02	LC	P
20230831	99999999	0	0	02	NR	P
20240229	99999999	0	0	03	NR	J

GVKEY 21522 VYNE THERAPEUTICS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140929	0	0	00X	NR	C
20140930	20200306	0	0	01	NR	P
20200307	99999999	17266	56233	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20140917	0	0	00X	NR	C
20140918	20200306	14929	55025	01	LC	P
20200307	99999999	17266	56233	01	LC	P

FEBRUARY INDIVIDUAL LINK EDITS**GVKEY 3504 COOPER COS INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19811101	19830120	0	0	00X	NU	C
19830121	99999999	65541	5780	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19811101	19830120	0	0	00X	NR	C
19830121	99999999	65541	5780	01	LC	P

GVKEY 27760 BOWFLEX INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990505	99999999	86889	16506	01	LU	P
19930129	19990504	0	0	01C	NU	C
19990505	19990531	86889	16506	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19990505	99999999	86889	16506	01	LC	P
19930129	19990504	0	0	01C	NR	C
19990505	19990531	86889	16506	01C	LX	N

GVKEY 39944 FINANCIAL STRG AQ COP-REDH

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211231	20211231	0	0	01	NR	P
20220101	20220109	0	0	01	NR	C
20220110	99999999	0	0	01	NR	N
20220110	99999999	22647	59072	02	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211231	20220109	0	0	01	NR	P
20220110	20220131	0	0	01	NR	J
20220110	20230626	22647	59072	02	LC	P
20230627	20230710	0	0	02	NR	P
20230711	20230830	22647	59072	02	LC	P
20230831	99999999	0	0	02	NR	P
20240229	99999999	0	0	03	NR	J

GVKEY 21522 VYNE THERAPEUTICS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140929	0	0	00X	NR	C
20140930	20200306	0	0	01	NR	P
20200307	99999999	17266	56233	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130101	20140917	0	0	00X	NR	C
20140918	20200306	14929	55025	01	LC	P
20200307	99999999	17266	56233	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 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 crsp.org/research/crsp-compustat-merged-database.