

CRSP/COMPUSTAT RELEASE NOTES

OCTOBER 2024 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 OCTOBER 2024 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20241012.

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	19251231-20241011	1-25976
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	19260102-20241011	1-5150

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20241011 - CRSPACCESS CFZ20241011 - SAS/ASCII/R CLZ20241011 (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	56,729
TOTAL GVKEY COMPANIES	54,531
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	72,974
TOTAL CRSP SECURITIES LINKED	34,950
TOTAL GVKEYS IN LINK	54,481
TOTAL LINK RECORDS	121,136
TOTAL LINK RECORDS WITH A LINK TO CRSP	40,432
DB SIZE:	
CMZ	13.09 GB
CFZ - ASCII	11.72 GB
CFZ - SAS	32.29 GB
CFZ - R	1.61 GB
CLZ - ASCII	1.25 GB
CLZ - SAS	2.07 GB
CLZ - R	51.24 MB

OCTOBER 2024 INDIVIDUAL LINK EDITS

23291 BIOLASE INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19901130	19921111	0	0	01	NR	P
19921112	99999999	78071	11801	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19901130	19921111	0	0	01	NR	P
19921112	20240618	78071	11801	01	LC	P
20240619	99999999	0	0	01	NR	P

34446 SILVERGATE CAPITAL CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160101	20191106	0	0	00X	NR	C
20191107	99999999	19058	56932	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160101	20191106	0	0	00X	NR	C
20191107	20230510	19058	56932	01	LC	P
20230511	99999999	0	0	01	NR	P

61034 TEEKAY CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940401	19950719	0	0	00X	NU	C
19950720	99999999	81784	30928	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940401	19950719	0	0	00X	NR	C
19950720	99999999	81784	30928	01	LC	P

62666 STREAMLINE HEALTH SOLUTIONS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950201	19960417	0	0	00X	NU	C
19960418	99999999	83391	14535	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950201	19960417	0	0	00X	NR	C
19960418	99999999	83391	14535	01	LC	P

66301 MEGA MATRIX CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19980115	0	0	00X	NU	C
19980116	99999999	85757	34622	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19980115	0	0	00X	NR	C
19980116	99999999	85757	34622	01	LC	P

124434 BLACKROCK INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990930	0	0	00X	NU	C
19991001	99999999	87267	36336	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19990930	0	0	00X	NR	C
19991001	99999999	87267	36336	01	LC	P

28721 SPDR MSCI EM FOSSIL FUEL RES

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161025	99999999	16447	55780	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160101	20161024	0	0	00X	NR	C
20161025	99999999	16447	43629	01	LS	P

28722 SPDR MSCI EAFE FSL FL ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20161025	99999999	16446	55780	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160101	20161024	0	0	00X	NR	C
20161025	99999999	16446	43629	01	LS	P

40565 SPDR BLOOMBERG SASB DEVE ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220111	20220208	22733	56321	01	LS	P
20220209	20230428	22863	55780	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20220110	0	0	00X	NR	C
20220111	20220208	22732	56321	01	LS	P
20220209	20230428	22864	43629	01	LS	P

40576 SPDR BLOO SASB E M ESG S ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220111	20220208	22732	56321	01	LS	P
20220209	20230428	22864	55780	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20220110	0	0	00X	NR	C
20220111	20220208	22732	56321	01	LS	P
20220209	20230428	22864	43629	01	LS	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 /acbin 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.