

CRSP/COMPUSTAT RELEASE NOTES

NOVEMBER 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 NOVEMBER 2024 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20241109.

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	19251231-20241108	1-26016
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	19260102-20241108	1-5158

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20241108 - CRSPACCESS CFZ20241108 - SAS/ASCII/R CLZ20241108 (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	56,829
TOTAL GVKEY COMPANIES	54,631
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	73,108
TOTAL CRSP SECURITIES LINKED	35,066
TOTAL GVKEYS IN LINK	54,581
TOTAL LINK RECORDS	121,337
TOTAL LINK RECORDS WITH A LINK TO CRSP	40,551
DB SIZE:	
CMZ	13.11 GB
CFZ - ASCII	11.74 GB
CFZ - SAS	32.33 GB
CFZ - R	1.61 GB
CLZ - ASCII	1.25 GB
CLZ - SAS	2.07 GB
CLZ - R	51.33 MB

NOVEMBER 2024 INDIVIDUAL LINK EDITS

39860 SONENDO INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211101	99999999	22158	58804	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190101	20211031	0	0	00X	NR	C
20211101	20231121	22158	58804	01	LC	P
20231122	99999999	0	0	01	NR	P

179929 TITAN MEDICAL INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20080101	20080429	0	0	00X	NR	C
20111031	20180626	0	0	01	NR	P
20180627	99999999	17904	56424	01	LC	P
20080430	20111030	0	0	01C	NR	C
20111031	20180626	0	0	01C	NR	N
20180627	99999999	17904	56424	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111031	20180626	0	0	01	NR	P
20180627	20230309	17904	56424	01	LC	P
20230310	99999999	0	0	01	NR	P
20080430	20111030	0	0	01C	NR	C
20111031	20180626	0	0	01C	NR	N
20180627	20230309	17904	56424	01C	LX	N
20230310	99999999	0	0	01C	NR	N

9240 WEB FINANCIAL CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730101	19771229	0	0	00X	NR	C
19830131	19871231	67628	3924	01	LC	J
19880101	19950428	67628	3924	01	LC	P
19950429	19950430	0	0	01	NR	P
19950501	20050429	0	0	01	NR	N
19771230	19871231	67620	3924	02	LC	P
19880101	19950428	67620	3924	02	LC	J
19950531	19990823	0	0	03	NR	C
19990824	20060512	87192	16907	03	LC	C
20060513	20090130	0	0	03	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730101	19771229	0	0	00X	NR	C
19830131	19871231	67628	3924	01	LC	J
19880101	19950428	67628	3924	01	LC	P
19950429	19950430	0	0	01	NR	P
19950501	20050429	0	0	01	NR	N
19771230	19871231	67620	3924	02	LC	P
19880101	19950428	67620	3924	02	LC	J
19950531	19950720	0	0	03	NR	C
19950721	19980311	81641	3924	03	LC	C
19980312	19990823	0	0	03	NR	C
19990824	20060512	87192	16907	03	LC	C
20060513	20090130	0	0	03	NR	C

27301 IMPERIAL GINSENG PRODS LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19951027	19990106	82498	14085	01	LU	P
19990107	99999999	0	0	01	NU	P
19900131	19951026	0	0	01C	NU	C
19951027	19990106	82498	14085	01C	LX	N
19990107	99999999	0	0	01C	NU	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19951027	19990106	82498	14085	01	LC	P
19990107	99999999	0	0	01	NR	P
19900131	19951026	0	0	01C	NR	P
19951027	19990106	82498	14085	01C	LX	J
19990107	99999999	0	0	01C	NR	J

50448 YIELDMAX BABA OPTN INCM STGY**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240808	99999999	25388	59961	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240701	20240807	0	0	00X	NR	C
20240808	99999999	25388	59396	01	LS	P

50493 YIELDMAX TSM OPT INCM STRTG**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240821	99999999	25389	59961	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240701	20240820	0	0	00X	NR	C
20240821	99999999	25389	59396	01	LS	P

50625 YIELDMAX SMCI OPT INC ST ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240701	20240911	0	0	00X	NR	C
20240912	99999999	25545	59961	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240701	20240911	0	0	00X	NR	C
20240912	99999999	25545	59396	01	LS	P

1428 AMERICAN CREDIT**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19530901	19620701	0	0	00X	NR	C
19620702	19650128	28994	25620	00X	LC	C
19650129	19700630	28994	25620	01	LC	C
19700701	19710226	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19530901	19620701	0	0	00X	NR	C
19620702	19650128	28994	25620	00X	LC	C
19650129	19700630	28994	25620	01	LC	C
19700701	19760701	0	0	01	NR	C
19760702	19790523	58966	25620	01	LC	C

33336 INVESCO MULTI-FCTR LG CP ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180409	20190228	17762	56349	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170620	20180331	16769	44040	01	LS	C
20180401	20180408	16769	44040	01	LS	P
20180409	20190228	17762	56349	01	LS	P

64008 LIBERTY SAT & TECH -CL A**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19961128	0	0	00X	NR	C
19961129	19961204	0	0	01	NR	P

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19961205	19990421	84272	15161	01	LC	P
19990422	99999999	0	0	01	NR	P
19961231	20031128	0	0	02	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19961128	0	0	00X	NR	C
19961129	19961204	0	0	01	NR	P
19961205	19990421	84272	15161	01	LC	P
19990422	99999999	0	0	01	NR	P
19961205	19990421	84273	15161	02	LC	J
19990422	99999999	0	0	02	NR	J

25365 GRUPO TMM S.A.B

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19920609	0	0	00X	NU	C
19920630	20011226	0	0	90	NR	J
20011227	20020912	89255	42518	90	LC	J
19920610	20011226	77646	29516	91	LC	P
20011227	99999999	89254	42518	91	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19840101	19920609	0	0	00X	NR	C
19920610	20011226	77647	29516	90	LC	J
20011227	20020912	89255	42518	90	LC	J
19920610	20011226	77646	29516	91	LC	P
20011227	99999999	89254	42518	91	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.