

# CRSP/COMPUSTAT RELEASE NOTES

JANUARY 2022 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 JANUARY 2022 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20220110.

## 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	19251231-20220107	1-25303
MONTHLY TRADING CALENDAR	19251231-20261231	1-1213
ANNUAL TRADING CALENDAR	19251231-20231229	1-99
QUARTERLY TRADING CALENDAR	19251231-20221230	1-389
SEMI-ANNUAL TRADING CALENDAR	19251231-20221230	1-195
WEEKLY TRADING CALENDAR	19260102-20220107	1-5010

## DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
<b>SOURCE</b>	<b>COMPUSTAT XPRESSFEED</b>
VOLUME LABELS	CMZ20220107 - CRSPACCESS CFZ20220107 - SAS/ASCII/R CLZ20220107 (LINK ONLY) - SAS/ASCII/R
DELIVERY	<a href="#">MOVEIT CLOUD</a>
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	53,557
TOTAL GVKEY COMPANIES	51,359
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	68,048
TOTAL CRSP SECURITIES LINKED	32,523
TOTAL GVKEYS IN LINK	51,309
TOTAL LINK RECORDS	113,012
TOTAL LINK RECORDS WITH A LINK TO CRSP	37,833

## DB SIZE:

CMZ	12.03 GB
CFZ - ASCII	10.85 GB
CFZ - SAS	30.07 GB
CFZ - R	1.48 GB
CLZ - ASCII	1.15 GB
CLZ - SAS	1.87 GB
CLZ - R	47.12 MB

## JANUARY 2022 LINK EDITS

### GVKEY 17828 DAIMLER AG

#### OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19880128	0	0	00X	NR	C
19930129	19931004	0	0	01	NR	P
19931005	19981106	79750	29998	01	LC	P
19981107	19981116	0	0	01	NR	P
19981117	20100604	86381	34898	01	LC	P
20100605	99999999	0	0	01	NR	P
19940531	19981116	0	0	01C	NR	J
19981117	20100528	86381	34898	01C	LX	J
19980529	20011130	0	0	02	NR	J
19880129	19940531	0	0	90	NR	J
20100930	99999999	0	0	91	NR	J
20170228	99999999	0	0	93	NR	J

#### NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19880128	0	0	00X	NR	C
19930129	19931004	0	0	01	NR	P
19931005	19981106	79750	29998	01	LC	P
19981107	19981116	0	0	01	NR	P
19981117	20100604	86381	34898	01	LC	P
20100605	99999999	0	0	01	NR	P
19940531	19981116	0	0	01C	NR	N
19981117	20020628	86381	34898	01C	LX	N
20020629	99999999	0	0	01C	NR	N
19980529	20011130	0	0	02	NR	N
19880129	19930128	0	0	90	NR	C
19930129	19940531	0	0	90	NR	N
20100930	99999999	0	0	91	NR	J
20170228	99999999	0	0	93	NR	J

## 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.

[Click here to view a copy of the CRSP/Compustat Merged Database Guide.](#)