

# CRSP/COMPUSTAT RELEASE NOTES

JANUARY 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 JANUARY 2023 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20230114.

## 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	19251231-20230113	1-25558
MONTHLY TRADING CALENDAR	19251231-2027231	1-1225
ANNUAL TRADING CALENDAR	19251231-20241231	1-99
QUARTERLY TRADING CALENDAR	19251231-20231229	1-393
SEMI-ANNUAL TRADING CALENDAR	19251231-20231229	1-197
WEEKLY TRADING CALENDAR	19260102-20230113	1-5063

## 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	CMZ20230113 - CRSPACCESS CFZ20230113 - SAS/ASCII/R CLZ20230113 (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	54,643
TOTAL GVKEY COMPANIES	52,445
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	69,914
TOTAL CRSP SECURITIES LINKED	33,369
TOTAL GVKEYS IN LINK	52,395
TOTAL LINK RECORDS	115,495
TOTAL LINK RECORDS WITH A LINK TO CRSP	38,761

## DB SIZE:

CMZ	12.44 GB
CFZ - ASCII	11.18 GB
CFZ - SAS	30.90 GB
CFZ - R	1.53 GB
CLZ - ASCII	1.18 GB
CLZ - SAS	1.94 GB
CLZ - R	48.52 MB

## JANUARY 2023 LINK EDITS

### GVKEY 15362 WESTPAC BANKING CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860131	19890316	0	0	00X	NU	C
19890317	20220131	75466	22027	90	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860131	19890316	0	0	00X	NR	C
20221230	99999999	0	0	01	NR	P
19890317	20211231	75466	22027	90	LC	P
20220101	20220128	75466	22027	90	LC	C

### GVKEY 19425 GENOCEA BIOSCIENCES INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140204	0	0	00X	NR	C
20140205	99999999	14458	54738	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140204	0	0	00X	NR	C
20140205	20220602	14458	54738	01	LC	P
20220603	99999999	0	0	01	NR	P

### GVKEY 36094 QUANERGY SYSTEMS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190101	20200227	0	0	00X	NR	C
20200228	20200331	0	0	01	NR	P
20200401	20200401	0	0	01	NR	C
20200402	20220209	0	0	01	NR	N
20200402	99999999	19347	57017	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190101	20200227	0	0	00X	NR	C
20200228	20200331	0	0	01	NR	P
20200401	20200401	0	0	01	NR	C
20200402	20220209	0	0	01	NR	N
20200402	20221108	19347	57017	03	LC	P
20221109	99999999	0	0	03	NR	P

**GVKEY 61285 FG GROUP HOLDINGS INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950906	0	0	00X	NU	C
19950907	99999999	82234	30943	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19950906	0	0	00X	NR	C
19950907	20001214	82234	30943	01	LC	P
20001215	20040923	0	0	01	NR	P
20040924	99999999	82234	30943	01	LC	P

**GVKEY 115766 FEDNAT HOLDING COMPANY**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19981104	0	0	00X	NR	C
19981105	99999999	86435	16310	1	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	19981104	0	0	00X	NR	C
19981105	20221104	86435	16310	1	LC	P
20221105	99999999	0	0	1	NR	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.

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