

CRSP/COMPUSTAT RELEASE NOTES

JULY 2022 ANNUAL 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 JULY 2022 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20220709.

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	19251231-20220708	1-25427
MONTHLY TRADING CALENDAR	19251231-20261231	1-1213
ANNUAL TRADING CALENDAR	19251231-20231229	1-99
QUARTERLY TRADING CALENDAR	19251231-20231229	1-393
SEMI-ANNUAL TRADING CALENDAR	19251231-20231229	1-197
WEEKLY TRADING CALENDAR	19260102-20220708	1-5036

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20220708 - CRSPACCESS CFZ20220708 - SAS/ASCII/R CLZ20220708 (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	54,125
TOTAL GVKEY COMPANIES	51,927
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	69,119
TOTAL CRSP SECURITIES LINKED	33,017
TOTAL GVKEYS IN LINK	51,877
TOTAL LINK RECORDS	114,439
TOTAL LINK RECORDS WITH A LINK TO CRSP	38,376

DB SIZE:

CMZ	12.26 GB
CFZ - ASCII	11.04 GB
CFZ - SAS	30.51 GB
CFZ - R	1.51 GB
CLZ - ASCII	1.17 GB
CLZ - SAS	1.91 GB
CLZ - R	47.89 MB



MAY 2022 NEW DATA ITEMS

Listed in the tables below are new data items and new keysets for existing data items that have been added this month.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
INTPNY_DC	INTEREST PAID - NET DC	2100	BSTD	BANK FORMAT, CONSOLIDATED INFORMATION, STANDARDIZED PRESENTATION

MAY 2022 LINK EDITS

GVKEY 7525 MONMOUTH RE INVESTMENT CP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19731001	19780227	55029	9480	00X	LU	C
19780228	20220228	55029	9480	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19731001	19740408	55029	9480	00X	LC	C
19740409	19780227	0	0	00X	NR	C
19780228	19870902	0	0	01	NR	C
19870903	20220225	55029	9480	01	LC	C
20220228	20220228	0	0	04	NR	J

GVKEY 7647 BANK OF AMERICA CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19690101	0	0	01	NR	P
19690102	99999999	59408	3151	01	LC	P
20061031	20061031	0	0	14	NR	J
20041029	99999999	0	0	26	NR	J
20081231	99999999	0	0	27	NR	J
20051130	99999999	0	0	28	NR	J
20051130	99999999	0	0	29	NR	N
20081231	99999999	0	0	30	NR	J
20081231	99999999	0	0	31	NR	J
20081231	99999999	0	0	32	NR	J
20081231	99999999	0	0	33	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19721213	0	0	01	NR	P
19721214	99999999	59408	3151	01	LC	P
20061031	20061031	0	0	14	NR	J
20211029	20211029	0	0	19	NR	J
20041029	99999999	0	0	26	NR	J
20081231	99999999	0	0	27	NR	J
20051130	99999999	0	0	28	NR	J

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20051130	99999999	0	0	29	NR	N
20081231	99999999	0	0	30	NR	J
20081231	99999999	0	0	31	NR	J
20081231	99999999	0	0	32	NR	J
20081231	99999999	0	0	33	NR	J
20210528	20211029	0	0	64	NR	N

APRIL 2022 NEW DATA ITEMS

Listed in the tables below are new data items and new keysets for existing data items that have been added this month.

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
APB_DC	ACCOUNTS PAYABLE/CREDITORS - BROKERS, DEALERS, AND CLEARING ORGANIZATIONS DATA	4	FS	FINANCIAL SERVICES FORMAT, CONSOLIDATED INFORMATION, STANDARDIZED PRESENTATION

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

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930129	19940531	0	0	90	NR	N
20100930	99999999	0	0	91	NR	J
20170228	99999999	0	0	93	NR	J

DECEMBER 2021 LINK EDITS

GVKEY 5600 HERTZ GLOBAL HOLDINGS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760101	19970424	0	0	00X	NR	C
19970425	20010309	84663	34736	1	LC	P
20061116	20160630	91575	51423	5	LC	P
20160701	20201029	16086	55584	5	LC	P
20201030	20210630	0	0	5	NR	P
20210730	99999999	0	0	8	NR	P

OCTOBER 2021 LINK EDITS

GVKEY 13381 DESTINATION XL GROUP INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860201	19870601	0	0	00X	NR	C
19870602	20201221	11379	9222	01	LC	P
20201222	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860201	19870601	0	0	00X	NR	C
19870602	20201221	11379	9222	01	LC	P
20201222	20210907	0	0	01	NR	P
20210908	99999999	11379	9222	01	LC	P

GVKEY 19189 SEMLER SCIENTIFIC INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140220	0	0	00X	NR	C
20140221	99999999	14469	54745	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20110101	20140220	0	0	00X	NR	C
20140221	20160810	14469	54745	01	LC	P
20160811	20210927	0	0	01	NR	P
20210928	99999999	14469	54745	01	LC	P

GVKEY 39280 EVOLV TECHNOLOGIES HOLDINGS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210719	99999999	19838	57181	01	LC	P
20210730	99999999	0	0	02	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210719	99999999	19838	57181	01	LC	P
20210730	20210831	0	0	02	NR	J

SEPTEMBER 2021 LINK EDITS**GVKEY 13176 SONO-TEK CORP**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850301	19870305	0	0	00X	NU	C
19870306	19920403	11153	9009	01	LU	C
19920404	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850301	19870305	0	0	00X	NR	C
19870306	19920405	11153	9009	01	LC	C
19920406	20210826	0	0	01	NR	C
20210827	99999999	11153	9009	01	LC	C

GVKEY 25539 CPI CARD GROUP INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20151008	0	0	00X	NR	C
20151009	20200116	15793	55466	01	LC	P
20151009	20200116	15793	55466	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20151008	0	0	00X	NR	C
20151009	20200116	15793	55466	01	LC	P
20200117	20210804	0	0	01	NR	P
20210805	99999999	15793	55466	01	LC	P
20151009	20200116	15793	55466	01C	LX	N
20200117	20210804	0	0	01C	NR	N
20210805	99999999	15793	55466	01C	LX	N

GVKEY 23790 CRYO-CELL INTERNATIONAL INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950131	19970120	0	0	01	NU	P
19970121	20030723	84411	15276	01	LU	P
20030724	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950131	19970120	0	0	01	NR	P
19970121	20030723	84411	15276	01	LC	P
20030724	20210830	0	0	01	NR	P
20210831	99999999	84411	15276	01	LC	P

AUGUST 2021 LINK EDITS

GVKEY 32738 LEISURE ACQUISITION - REDH

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20171228	0	0	00X	NR	C
20171229	20210630	0	0	01	NR	J
20171229	20210730	17147	56175	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20171227	0	0	00X	NR	C
20171229	20210630	0	0	01	NR	J
20171228	20210602	17147	56175	02	LC	P
20210603	20210701	0	0	02	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760101	19970424	0	0	00X	NR	C
19970425	20010309	84663	34736	1	LC	P
20061116	20160630	91575	51423	5	LC	P
20160701	20201029	16086	55584	5	LC	P
20201030	20210630	0	0	5	NR	P
20210730	20211108	0	0	8	NR	P
20211109	99999999	16086	55584	8	LC	P

GVKEY 21663 INFORMATION ANALYSIS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19951030	0	0	00X	NU	C
19951031	19970907	0	0	1	NU	C
19970908	19990727	85377	15683	1	LU	C
19990728	99999999	0	0	1	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19951030	0	0	00X	NR	C
19951031	19970907	0	0	1	NR	C
19970908	19990727	85377	15683	1	LC	C
19990728	20211125	0	0	1	NR	C
20211126	99999999	85377	15683	1	LC	C

GVKEY 232623 EVOTEC SE**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20080508	0	0	00X	NR	C
20080509	20091127	92683	53024	90	LC	P
20091128	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060101	20080508	0	0	00X	NR	C
20080509	20091129	92683	53024	90	LC	P
20091130	20211103	0	0	90	NR	P
20211104	99999999	92683	53024	90	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.

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