

CRSP/COMPUSTAT RELEASE NOTES

JUNE 2021 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 JUNE 2021 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20210615.

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	19251231-20210611	1-25157
MONTHLY TRADING CALENDAR	19251231-20251231	1-1201
ANNUAL TRADING CALENDAR	19251231-20221230	1-98
QUARTERLY TRADING CALENDAR	19251231-20221230	1-389
SEMI-ANNUAL TRADING CALENDAR	19251231-20221230	1-195
WEEKLY TRADING CALENDAR	19260102-20210611	1-4980

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20210611 - CRSPACCESS CFZ20210611 - SAS/ASCII/R CLZ20210611 (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	52,352
TOTAL GVKEY COMPANIES	50,154
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	65,986
TOTAL CRSP SECURITIES LINKED	31,562
TOTAL GVKEYS IN LINK	50,104
TOTAL LINK RECORDS	110,571
TOTAL LINK RECORDS WITH A LINK TO CRSP	36,648

DB SIZE:

CMZ	11.82 GB
CFZ - ASCII	10.71 GB
CFZ - SAS	29.70 GB
CFZ - R	1.46 GB
CLZ - ASCII	1.13 GB
CLZ - SAS	1.84 GB
CLZ - R	46.37 MB

JUNE 2021 LINK EDITS

GVKEY 9421 SATELLITE INFO SYST CO-OLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830701	19840130	0	0	00X	NR	C
19840131	19850228	68903	6363	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830701	19840130	0	0	00X	NR	C
19840131	19850227	68903	6363	01	LC	P

GVKEY 10316 TACO VILLA INC-OLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19831127	0	0	00X	NR	C
19831128	19850130	74553	6626	01	LC	P
19850131	19850531	74553	6626	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19800101	19831127	0	0	00X	NR	C
19831128	19850530	74553	6626	01	LC	P

GVKEY 12723 DEL TACO RESTAURANTS INC-OLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19850530	0	0	00X	NR	C
19850531	19910911	74553	6626	01	LC	P
19910912	19910930	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19850530	0	0	00X	NR	C
19850531	19910911	74553	6626	01	LC	P

GVKEY 105132 CREATOR CAPITAL LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920301	19940228	0	0	00X	NU	C
19940301	19940330	80365	12890	00X	LU	C
19940331	19990324	80365	12890	01	LU	C
19990325	99999999	0	0	01	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920301	19940228	0	0	00X	NU	C
19940301	19990324	80365	12890	01	LC	C
19990325	99999999	0	0	01	NU	C

GVKEY 61248 WALNUT FINANCIAL SVCS-OLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19950730	0	0	00X	NR	C
19950731	19950821	0	0	01	NR	P
19950822	19980930	82229	13954	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19950730	0	0	00X	NR	C
19950731	19950821	0	0	01	NR	P
19950822	19991101	82229	13954	01	LC	P

GVKEY 114399 THCG INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970829	19981230	0	0	00X	NR	C
19981231	20010612	82229	13954	01	LC	C
20010613	20070430	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970829	19981230	0	0	00X	NR	C
19981231	19991101	0	0	01	NR	C
19991102	20010612	82229	13954	01	LC	C
20010613	20070430	0	0	01	NR	C

GVKEY 29600 METEOR INDUSTRIES INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19950730	0	0	00X	NR	C
19950731	19970604	0	0	01	NR	P
19970605	19991231	85068	32005	01	LC	P
20000101	20010629	85068	32005	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930101	19950730	0	0	00X	NR	C
19950731	19970604	0	0	01	NR	P
19970605	20010430	85068	32005	01	LC	P

GVKEY 143441 WITS BASIN PRECIOUS MINERALS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20010430	85068	32005	00X	LC	C
20010501	20030326	85068	32005	01	LC	P
20030327	20140110	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20010430	0	0	00X	NR	C
20010501	20030326	85068	32005	01	LC	P
20030327	20140131	0	0	01	NR	P

GVKEY 64876 SANTA FE INTERNATIONAL CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910701	19970609	0	0	00X	NR	C
19970610	20011120	85080	32017	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910701	19970609	0	0	00X	NR	C
19970610	20011120	85080	32017	01	LC	P

GVKEY 12170 DIGITAL TRANSERVICE CORP-OLD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850201	19850505	0	0	00X	NR	C
19850506	19860130	87282	7530	01	LC	P
19860131	19861031	87282	7530	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850201	19850505	0	0	00X	NR	C
19850506	19861030	87282	7530	01	LC	P

GVKEY 13893 DIGITAL TRANSERVICE CORP-NEW**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851101	19861030	0	0	00X	NR	C
19861031	19870806	87282	7530	01	LC	P
19870807	19870831	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19851101	19861030	0	0	00X	NR	C
19861031	19870806	87282	7530	01	LC	P

GVKEY 175660 TORREYPINES THERAPEUTICS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20061003	0	0	00X	NR	C
20061004	20090929	88148	37144	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20061003	0	0	00X	NR	C
20061004	20090929	88148	37144	01	LC	P

GVKEY 118183 BURCON NUTRASCIENCE CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111027	99999999	13038	53899	01	LC	P
19990226	20111026	13038	53899	01C	LX	C
20111027	99999999	13038	53899	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20111027	20180426	13038	53899	01	LC	P
20180427	20210524	0	0	01	NR	P
20210525	99999999	13038	53899	01	LC	P
19990226	20111026	13038	53899	01C	LX	C
20111027	20180426	13038	53899	01C	LX	N
20180427	20210524	0	0	01C	NR	N
20210525	99999999	13038	53899	01C	LX	N

GVKEY 34051 GARRETT MOTION INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20180930	0	0	00X	NR	C
20181001	20200918	18065	56501	01	LC	P
20200919	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20180930	0	0	00X	NR	C
20181001	20200920	18065	56501	01	LC	P
20200921	20210502	0	0	01	NR	P
20210503	99999999	18065	56501	01	LC	P

GVKEY 11944 TUESDAY MORNING CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860306	0	0	00X	NU	C
19860307	19971231	10094	8037	01	LU	P
19990422	20201231	86866	8037	04	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860306	0	0	00X	NU	C
19860307	19971226	10094	8037	01	LC	P
19990422	20200607	86866	8037	04	LC	P
20200608	20201231	0	0	04	NR	P
20210101	99999999	0	0	99X	NR	C

GVKEY 4472 EVERGREEN RESOURCE-OLD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810401	19811220	0	0	00X	NR	C
19811221	19880128	33647	5238	01	LC	P
19880129	19890331	33647	5238	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810401	19811220	0	0	00X	NR	C
19811221	19890928	33647	5238	01	LC	P

GVKEY 8592 PIONEER CORP-TEXAS**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19690519	0	0	01	NR	P
19690520	19850930	48370	24999	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19690519	0	0	01	NR	P
19690520	19860630	48370	24999	01	LC	P

GVKEY 5776 GALEN HEALTH CARE INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19670901	19680229	0	0	00X	NR	C
19680301	19690701	0	0	01	NR	P
19690702	19831229	48653	20950	01	LC	P
19831230	19930218	48653	20950	01	LD	P
19930219	19930930	79041	29781	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19670901	19680228	0	0	00X	NR	C
19680229	19690701	0	0	01	NR	P
19690702	19930218	48653	20950	01	LC	P
19930219	19930930	79041	29781	01	LC	P

GVKEY 6881 MIW INVESTORS-WASHINGTON

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730401	19790130	50498	2931	00X	LC	C
19790131	19801231	50498	2931	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730401	19790130	50498	2931	00X	LC	C
19790131	19801231	50498	2931	01	LC	P
19810101	19811231	50498	2931	99X	LC	C
19820101	19860331	0	0	99X	NU	C

GVKEY 2940 MAGELLAN HEALTH INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19701001	19710128	0	0	00X	NR	C
19710129	19710613	0	0	01	NR	C
19710614	19810129	52652	25268	01	LC	C
19810130	19811231	52652	25268	01	LD	N
19880901	19920806	0	0	01	NR	C
19920807	20021008	77854	25268	01	LC	C
20021009	20031231	0	0	01	NR	C
20040101	20040105	0	0	01	NR	C
20040106	20040130	0	0	01	NR	N
19810130	19811210	52652	25268	02	LC	P
19811211	19880831	63933	25268	02	LC	P
19880901	19880930	0	0	02	NR	J
20040106	99999999	90011	25268	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19701001	19710128	0	0	00X	NR	C
19710129	19710613	0	0	01	NR	C
19710614	19810129	52652	25268	01	LC	C
19810130	19811210	52652	25268	01	LD	N
19811211	19880831	0	0	01	NR	N
19880901	19920806	0	0	01	NR	C
19920807	20021008	77854	25268	01	LC	C
20021009	20031231	0	0	01	NR	C
20040101	20040105	0	0	01	NR	C
20040106	20040130	0	0	01	NR	N
19810130	19811210	52652	25268	02	LC	P
19811211	19880831	63933	25268	02	LC	P
19880901	19880930	0	0	02	NR	J
20040106	99999999	90011	25268	03	LC	P

GVKEY 4850 FORT HOWARD CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710101	19710429	0	0	00X	NR	C
19710430	19720515	0	0	01	NR	P
19720516	19881024	54754	25389	01	LD	P
19881025	19881130	0	0	01	NR	P
19881031	19881130	0	0	02	NR	N
19881201	19950309	0	0	02	NR	C
19950310	19950331	81487	13610	02	LC	C
19950401	19970813	81487	13610	02	LC	P
19970814	19970930	0	0	02	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19710101	19710429	0	0	00X	NR	C
19710430	19720515	0	0	01	NR	P
19720516	19881024	54754	25389	01	LC	P
19881025	19881130	0	0	01	NR	P
19881031	19881130	0	0	02	NR	N
19881201	19950309	0	0	02	NR	C
19950310	19950331	81487	13610	02	LC	C
19950401	19970813	81487	13610	02	LC	P
19970814	19970930	0	0	02	NR	P

GVKEY 8756 PRIMARK CORP-OLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730101	19820103	0	0	00X	NR	C
19820104	19871231	64071	21445	01	LC	P
19880101	19881231	64071	21445	01	LD	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730101	19820103	0	0	00X	NR	C
19820104	19881230	64071	21445	01	LC	P

GVKEY 15248 PRIMARK CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19890227	64071	21445	00X	LC	C
19890228	20000913	64071	21445	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19881230	0	0	00X	NR	C
19881231	19890227	64071	21445	00X	LC	C
19890228	20000913	64071	21445	01	LC	P

GVKEY 2578 TELOS CORP/MD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790401	19801215	0	0	00X	NR	C
19801216	19821231	64725	25727	01	LD	C
19830101	19891121	64725	25727	01	LC	C
19891122	20201118	0	0	01	NR	C
20201119	99999999	20173	57580	01	LC	C
19891130	19891130	0	0	02	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19790401	19801215	0	0	00X	NR	C
19801216	19891121	64725	25727	01	LC	P
19891130	19891130	0	0	02	NR	J
20201119	99999999	20173	57580	08	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.](#)