CRSP/COMPUSTAT RELEASE NOTES

JUNE 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 or call 312-263-6400, Option 2.

ABOUT THE JUNE 2022 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20220612.

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	19251231-20220610	1-25409
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	19260102-20220610	1-5032

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	*COMPUSTAT XPRESSFEED*
VOLUME LABELS	CMZ20220610 - CRSPACCESS CFZ20220610 - SAS/ASCII/R CLZ20220610 (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	54,068
TOTAL GVKEY COMPANIES	51,870
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	69,018
TOTAL CRSP SECURITIES LINKED	32,955
TOTAL GVKEYS IN LINK	51,820
TOTAL LINK RECORDS	114,261
TOTAL LINK RECORDS WITH A LINK TO CRSP	38,308
DB SIZE:	
CMZ	12.25 GB
CFZ - ASCII	11.02 GB
CFZ - SAS	30.48 GB
CFZ - R	1.50 GB
CLZ - ASCII	1.16 GB
CLZ - SAS	1.91 GB
CLZ - R	47.82 MB

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 enviroment 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.