CRSP/COMPUSTAT RELEASE NOTES

MAY 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 MAY 2021 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20210511.

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	19251231-20210507	1-25133
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	19260102-20210507	1-4975

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	*COMPUSTAT XPRESSFEED*
VOLUME LABELS	CMZ20210507 - CRSPACCESS CFZ20210507 - SAS/ASCII/R CLZ20210507 (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	52,219
TOTAL GVKEY COMPANIES	50,021
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	65,698
TOTAL CRSP SECURITIES LINKED	31,425
TOTAL GVKEYS IN LINK	49,971
TOTAL LINK RECORDS	110,220
TOTAL LINK RECORDS WITH A LINK TO CRSP	36,530
DB SIZE:	
CMZ	11.79 GB
CFZ - ASCII	10.67 GB
CFZ - SAS	29.62 GB
CFZ - R	1.45 GB
CLZ - ASCII	1.13 GB
CLZ - SAS	1.84 GB
CLZ - R	46.23 MB

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MAY 2021 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
CAPX_DC	CAPITAL EXPENDITURES DC	2	SUMM	INDUSTRIAL FORMAT, CONSOLIDATED INFORMATION, STANDARDIZED SUMMARY DATA FROM THE LATEST ANNUAL FILING

MAY 2021 GROUP EDITS

GROUP EDITS

BEGDT	ENDDT	DESC
1949	2019	REVIEWED CASES WHERE A GVKEY HAS A VALID LINK TO A SPECIFIC PERMNO AND ALSO HAS A NU OR NR RECORD WITH AN 00X OR 99X IID THAT OVERLAPS THAT PERMNO'S TRADING RANGE. MADE CORRECTIONS TO LINK HISTORY FOR 45 GVKEYS. PROJECT IS 50% COMPLETE.

MAY 2021 LINK EDITS

GVKEY 64545 GLOBAL SELF STORAGE INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970207	20080404	84574	31911	01	LC	P
20080405	20160208	0	0	01	NR	P
20160209	99999999	15912	55510	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970207	20080406	15912	55510	01	LC	P
20080407	20160118	0	0	01	NR	P
20160119	99999999	15912	55510	01	LC	P

GVKEY 35530 STABILIS SOLUTIONS INC
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190729	99999999	86812	16473	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190101	20190728	0	0	00X	NR	C
20190729	20191002	86812	16473	01	LC	P
20191003	20210428	0	0	01	NR	P
20210429	99999999	86812	16473	01	LC	P

GVKEY 21506 ARMANINO FOODS DISTINCTION
OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880601	19900426	0	0	00X	NR	C
19900427	20031128	0	0	02	NR	P
20031129	20040930	0	0	02	NR	P
20041001	20050812	76302	10575	02	LC	P
20050813	99999999	0	0	02	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880601	19900426	0	0	00X	NR	C
19900427	20050812	76302	10575	02	LC	P
20050813	99999999	0	0	02	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 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)*

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.