

# CRSP/COMPUSTAT RELEASE NOTES

MAY 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](mailto:support@crsp.org) or call 312-263-6400, Option 2.

## ABOUT THE MAY 2022 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20220514.

## 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	19251231-20220513	1-25390
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	19260102-20220513	1-5028

## 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	CMZ20220513 - CRSPACCESS CFZ20220513 - SAS/ASCII/R CLZ20220513 (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	54,005
TOTAL GVKEY COMPANIES	51,807
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	68,912
TOTAL CRSP SECURITIES LINKED	32,896
TOTAL GVKEYS IN LINK	51,757
TOTAL LINK RECORDS	114,115
TOTAL LINK RECORDS WITH A LINK TO CRSP	38,244

## DB SIZE:

CMZ	12.23 GB
CFZ - ASCII	11.00 GB
CFZ - SAS	30.42 GB
CFZ - R	1.50 GB
CLZ - ASCII	1.16 GB
CLZ - SAS	1.90 GB
CLZ - R	47.73 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

## 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)