

CRSP/COMPUSTAT RELEASE NOTES

NOVEMBER 2020 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 NOVEMBER 2020 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20201114.

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	19251231-20201113	1-25014
MONTHLY TRADING CALENDAR	19251231-20231231	1-1189
ANNUAL TRADING CALENDAR	19251231-20201231	1-97
QUARTERLY TRADING CALENDAR	19251231-20201231	1-385
SEMI-ANNUAL TRADING CALENDAR	19251231-20201231	1-193
WEEKLY TRADING CALENDAR	19260102-20201113	1-4950

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20201113 - CRSPACCESS CFZ20201113 - SAS/ASCII/R CLZ20201113 (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:	51,149
TOTAL GVKEY COMPANIES:	48,951
TOTAL GVKEYX INDEXES:	2,198
TOTAL GVKEY/IID SECURITIES:	63,529
TOTAL CRSP SECURITIES LINKED:	30,581
TOTAL GVKEYS IN LINK:	48,901
TOTAL LINK RECORDS:	107,563
TOTAL LINK RECORDS WITH A LINK TO CRSP:	35,475

DB SIZE:

CMZ	11.58 GB
CFZ - ASCII	10.52 GB
CFZ - SAS	29.22 GB
CFZ - R	1.43 GB
CLZ - ASCII	1.11 GB
CLZ - SAS	1.81 GB
CLZ - R	45.51 MB

NOVEMBER 2020 LINK EDITS

GVKEY 25153 KNOWLEDGE LEADERS DEVE WORLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150731	99999999	15554	54446	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20150101	20150707	0	0	00X	NR	C
20150708	20200525	15554	54446	01	LS	P
20200526	99999999	19855	57370	01	LS	P

GVKEY 21431 CALIFORNIA RESOURCES CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20141127	0	0	00X	NR	C
20141128	20200715	15029	55089	01	LC	P
20200716	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20141112	0	0	00X	NR	C
20141113	20141128	0	0	01	NR	P
20141201	20200715	15029	55089	01	LC	P
20200716	20200930	0	0	01	NR	P
20201001	20201027	0	0	01	NR	C
20201028	99999999	15029	55089	02	LC	P

GVKEY 25302 INTRUSION INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19920520	0	0	00X	NU	C
19920521	20061011	77624	11537	01	LU	P
20061012	99999999	0	0	01	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19910101	19920520	0	0	00X	NR	C
19920521	20061011	77624	11537	01	LC	P
20061012	20201008	0	0	01	NR	P
20201009	99999999	77624	11537	01	LC	P

GVKEY 32192 YOGAWORKS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20170810	0	0	00X	NR	C
20170811	99999999	16913	56051	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20170810	0	0	00X	NR	C
20170811	20190721	16913	56051	01	LC	P
20190722	20190723	0	0	01	NR	P
20190724	20190731	16913	56051	01	LC	P
20190801	99999999	0	0	01	NR	P

GVKEY 33223 COOL HOLDINGS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180309	99999999	90207	45281	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180309	20191107	90207	45281	01	LC	P
20191108	99999999	0	0	01	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 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.](#)