

CRSP/COMPUSTAT RELEASE NOTES

OCTOBER 2020 MONTHLY UPDATE

NEW! CRSP/COMPUSTAT SAS, ASCII, AND R FILES

CRSP is providing new access to our subscribers for the CRSP\Compustat Merged Database (CCM) in SAS, ASCII, and R file formats. 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 OCTOBER 2020 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20201010.

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	19251231-20201009	1-24989
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	19260102-20201009	1-4945

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20201009 - CRSPACCESS CFZ20201009 - SAS/ASCII/R CLZ20201009 (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:	50,980
TOTAL GVKEY COMPANIES:	48,782
TOTAL GVKEYX INDEXES:	2,198
TOTAL GVKEY/IID SECURITIES:	63,254
TOTAL CRSP SECURITIES LINKED:	30,463
TOTAL GVKEYS IN LINK:	48,732
TOTAL LINK RECORDS:	107,234
TOTAL LINK RECORDS WITH A LINK TO CRSP:	35,330

DB SIZE:

CMZ	11.55 GB
CFZ - ASCII	10.50 GB
CFZ - SAS	29.17 GB
CFZ - R	1.43 GB
CLZ - ASCII	1.11 GB
CLZ - SAS	1.80 GB
CLZ - R	45.40 MB

OCTOBER 2020 LINK EDITS**GVKEY 15489 HUMANIGEN INC****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20090101	20130130	0	0	00X	NR	C
20130131	20151216	13755	54309	01	LC	P
20151217	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20130130	0	0	00X	NR	C
20130131	20151216	13755	54309	01	LC	P
20151217	20200917	0	0	01	NR	P
20200918	99999999	13755	54309	01	LC	P

GVKEY 15520 SIGNET JEWELERS LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880201	19880712	0	0	00X	NR	C
19880713	99999999	12076	9857	1	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880201	19880712	0	0	00X	NR	C
19880713	20080910	19662	9857	01	LC	P
20080911	99999999	12076	9857	01	LC	P

GVKEY 20951 INNOCOLL HOLDINGS PLC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140724	0	0	00X	NR	C
20160316	20170731	14806	54957	01	LC	P
20140725	20160229	14806	54957	90	LC	P
20160301	20160315	14806	54957	90	LC	C
20160316	99999999	0	0	90	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140724	0	0	00X	NR	C
20160316	20170721	14806	54957	01	LC	P
20140725	20160229	19664	57263	90	LC	P
20160301	20160315	19664	57263	90	LC	C
20160316	99999999	0	0	90	NR	N

GVKEY 254381 BENITEC BIOPHARMA LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120701	20140629	0	0	00X	NR	C
20200415	99999999	15631	55390	01	LC	P
20140630	20150817	0	0	90	NR	P
20150818	20200331	15631	55390	90	LC	P
20200401	20200414	15631	55390	90	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120701	20140629	0	0	00X	NR	C
20200415	99999999	15631	55390	01	LC	P
20140630	20150817	0	0	90	NR	P
20150818	20200331	19665	55390	90	LC	P
20200401	20200414	19665	55390	90	LC	C

GVKEY 178377 SPI ENERGY CO LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070927	0	0	00X	NR	C
20070928	20151231	0	0	01	NR	P
20170919	99999999	15913	55511	02	LC	P
20160119	20170831	15913	55511	90	LC	P
20170901	20170918	15913	55511	90	LC	C
20170919	99999999	0	0	90	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070927	0	0	00X	NR	C
20070928	20151231	0	0	01	NR	P
20170919	99999999	15913	55511	02	LC	P
20160119	20170831	19666	55511	90	LC	P
20170901	20170918	19666	55511	90	LC	C
20170919	99999999	0	0	90	NR	N

GVKEY 272838 SUNDANCE ENERGY AUSTRALIA**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100701	20160831	0	0	00X	NR	C
20191126	99999999	16306	55699	02	LC	P
20160901	20191031	16306	55699	90	LC	P
20191101	20191125	16306	55699	90	LC	C
20191126	99999999	0	0	90	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100701	20160901	0	0	00X	NR	C
20191126	99999999	16306	55699	02	LC	P
20160902	20191031	19667	55699	90	LC	P
20191101	20191125	19667	55699	90	LC	C

GVKEY 35112 PROFICIENT ALPHA ACQ CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20190531	20190531	0	0	01	NR	P
20190601	20190619	0	0	01	NR	C
20190620	20200630	0	0	01	NR	N
20190620	20200616	18781	56750	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20171001	20190530	0	0	00X	NR	C
20190531	20190531	0	0	01	NR	P
20190601	20190619	0	0	01	NR	C
20190620	20200630	0	0	01	NR	N
20190620	20200616	19670	56750	02	LC	P

GVKEY 253355 AVITA THERAPEUTICS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030930	20120229	0	0	01	NR	C
20120301	20120329	0	0	01	NR	C
20120330	99999999	0	0	01	NR	N
20200630	99999999	19022	56920	02	LC	P
20120330	20190930	0	0	90	NR	P
20191001	20200531	19022	56920	90	LC	P
20200601	20200629	19022	56920	90	LC	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030930	20120229	0	0	01	NR	C
20120301	20120329	0	0	01	NR	C
20120330	99999999	0	0	01	NR	N
20200630	99999999	19022	56920	02	LC	P
20120330	20190930	0	0	90	NR	P
20191001	20200531	19671	56920	90	LC	P
20200601	20200629	19671	56920	90	LC	C

GVKEY 26050 INVITEL HOLDINGS AS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19921227	0	0	00X	NR	C
19921228	20100217	78157	11883	90	LC	P
20100218	20100730	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19921227	0	0	00X	NR	C
19921228	20090226	78157	11883	90	LC	P
20090227	20100217	19663	57262	90	LC	P
20100218	20100730	0	0	90	NR	P

GVKEY 29789 ARCADIS NV

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931229	0	0	00X	NR	C
19931230	20070607	79976	12744	90	LC	P
20070608	99999999	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19931229	0	0	00X	NR	C
19931230	20010315	19672	12744	90	LC	P
20010316	20070607	79976	12744	90	LC	P
20070608	99999999	0	0	90	NR	P

GVKEY 102696 LOGITECH INTERNATIONAL SA

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940401	19970326	0	0	00X	NU	C
19970327	99999999	84621	15412	02	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940401	19970326	0	0	00X	NR	C
19970327	20061022	19673	15412	02	LC	P
20061023	99999999	84621	15412	02	LC	P

GVKEY 110620 ICON PLC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950601	19980514	0	0	00X	NR	C
19980515	99999999	86072	16109	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19950601	19980514	0	0	00X	NR	C
19980515	20130203	19674	16109	01	LC	P
20130204	99999999	86072	16109	01	LC	P

GVKEY 137611 SOHU COM LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19970101	20000711	0	0	00X	NR	C
20000712	20180531	88467	37957	01	LC	P
20180601	99999999	88467	37957	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	20000711	0	0	00X	NR	C
20000712	20180531	19675	37957	01	LC	P
20180601	99999999	88467	37957	90	LC	P

GVKEY 253527 EYEPOINT PHARMACEUTICALS INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020701	20050126	0	0	00X	NR	C
20050127	20080610	90542	46110	01	LC	P
20080611	20080625	0	0	01	NR	P
20080626	99999999	90542	46110	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020701	20050126	0	0	00X	NR	C
20050127	20080625	19678	46110	01	LC	P
20080626	99999999	90542	46110	01	LC	P

GVKEY 2270 VALARIS PLC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19780601	19800227	0	0	00X	NR	C
19800228	20091222	62519	559	01	LC	P
20091223	20200817	93159	53296	01	LC	P
20200818	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19780601	19800227	0	0	00X	NR	C
19800228	20091222	62519	559	01	LC	P
20091223	20120521	19661	53296	01	LC	P
20120522	20200817	93159	53296	01	LC	P
20200818	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

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.](#)