

CRSP/COMPUSTAT RELEASE NOTES

JUNE 2024 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 2024 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20240613.

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	19251231-20240607	1-25909
MONTHLY TRADING CALENDAR	19251231-20281231	1-1237
ANNUAL TRADING CALENDAR	19251231-20251231	1-101
QUARTERLY TRADING CALENDAR	19251231-20251231	1-401
SEMI-ANNUAL TRADING CALENDAR	19251231-20251231	1-201
WEEKLY TRADING CALENDAR	19260102-20240607	1-5136

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20240607 - CRSPACCESS CFZ20240607 - SAS/ASCII/R CLZ20240607 (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	56,216
TOTAL GVKEY COMPANIES	54,018
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	72,314
TOTAL CRSP SECURITIES LINKED	34,550
TOTAL GVKEYS IN LINK	53,968
TOTAL LINK RECORDS	120,025
TOTAL LINK RECORDS WITH A LINK TO CRSP	40,018
DB SIZE:	
CMZ	12.04 GB
CFZ - ASCII	11.64 GB
CFZ - SAS	32.07 GB
CFZ - R	1.60 GB
CLZ - ASCII	1.24 GB
CLZ - SAS	2.05 GB
CLZ - R	50.87 MB

JUNE 2024 INDIVIDUAL LINK EDITS

43401 PROSHARES ETHER STRATEGY ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20231002	99999999	24436	59686	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20230101	20231001	0	0	00X	NR	C
20231002	99999999	24436	50846	01	LS	P

43402 PROSHARES BC & ETR E W S ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20231002	99999999	24438	59686	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20230101	20231001	0	0	00X	NR	C
20231002	99999999	24438	50846	01	LS	P

43403 PROSHARES BI & E M C W S ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20231002	99999999	24437	59686	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20230101	20231001	0	0	00X	NR	C
20231002	99999999	24437	50846	01	LS	P

43549 PROSHARES SHORT ETR STGY ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20231102	99999999	24526	59686	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20230101	20231101	0	0	00X	NR	C
20231102	99999999	24526	50846	01	LS	P

13556 THALES SA

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860722	0	0	00X	NU	C
19860723	19860730	75508	8424	00X	LU	C
19860731	19960702	75508	8424	90	LU	P
19960703	20171231	0	0	90	NU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19850101	19860722	0	0	00X	NR	C
19860723	19960702	75508	8424	90	LC	P
19960703	20171031	0	0	90	NR	P
20171101	20171228	0	0	90	NR	C
20171229	20171229	0	0	90	NR	N
20171229	99999999	0	0	91	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.

For more information, visit crsp.org/research/crsp-compustat-merged-database.