

CRSP/COMPUSTAT RELEASE NOTES

JULY 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 JULY 2024 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20240713.

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 | 19251231-20240712 | 1-25932 |
| 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 | 19260102-20240712 | 1-5141 |

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

| ATTRIBUTE | CCM FORMAT DATABASE |
|---------------------------------|--|
| SOURCE | COMPUSTAT XPRESSFEED |
| VOLUME LABELS | CMZ20240712 - CRSPACCESS CFZ20240712 - SAS/ASCII/R CLZ20240712 (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 | 56,326 |
| TOTAL GVKEY COMPANIES | 54,128 |
| TOTAL GVKEYX INDEXES | 2,198 |
| TOTAL GVKEY/IID SECURITIES | 72,457 |
| TOTAL CRSP SECURITIES LINKED | 34,630 |
| TOTAL GVKEYS IN LINK | 54,078 |
| TOTAL LINK RECORDS | 120,318 |
| TOTAL LINK RECORDS WITH A LINK TO CRSP | 40,100 |
| DB SIZE: | |
| CMZ | 12.04 GB |
| CFZ - ASCII | 11.66 GB |
| CFZ - SAS | 32.12 GB |
| CFZ - R | 1.60 GB |
| CLZ - ASCII | 1.24 GB |
| CLZ - SAS | 2.05 GB |
| CLZ - R | 50.95 MB |

JULY 2024 INDIVIDUAL LINK EDITS

32280 STARZ

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19950101 | 19950810 | 0 | 0 | 00X | NR | C |
| 19950811 | 19990309 | 81875 | 4388 | 01 | LC | P |
| 19990310 | 20010809 | 86746 | 20103 | 01 | LC | P |
| 20010810 | 20060509 | 89130 | 41998 | 01 | LC | P |
| 20060510 | 20110925 | 91275 | 41998 | 01 | LC | P |
| 20110926 | 20161230 | 13008 | 53884 | 01 | LC | P |
| 19950831 | 20060509 | 0 | 0 | 02 | NR | J |
| 20060510 | 20110925 | 91276 | 41998 | 02 | LS | J |
| 20110926 | 20161230 | 13009 | 53884 | 02 | LS | J |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19950101 | 19950810 | 0 | 0 | 00X | NR | C |
| 19950811 | 19990309 | 81875 | 4388 | 01 | LC | P |
| 19990310 | 20010809 | 86746 | 20103 | 01 | LC | P |
| 20010810 | 20060509 | 89130 | 41998 | 01 | LC | P |
| 20060510 | 20110925 | 91275 | 41998 | 01 | LC | P |
| 20110926 | 20161230 | 13008 | 53884 | 01 | LC | P |
| 19950811 | 19990309 | 82187 | 4388 | 02 | LC | J |
| 19990310 | 20010809 | 86747 | 20103 | 02 | LC | J |
| 20010810 | 20060509 | 89131 | 41998 | 02 | LC | J |
| 20060510 | 20110925 | 91276 | 41998 | 02 | LC | J |
| 20110926 | 20161230 | 13009 | 53884 | 02 | LC | J |

238157 SPARK NETWORKS INC

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 20000101 | 20030828 | 0 | 0 | 00X | NR | C |
| 20060228 | 20070708 | 0 | 0 | 01 | NR | P |
| 20070709 | 20171130 | 92185 | 52531 | 01 | LC | P |
| 20030829 | 20050228 | 0 | 0 | 90 | NR | C |
| 20050301 | 20060227 | 0 | 0 | 90 | NR | C |
| 20060228 | 20070330 | 0 | 0 | 90 | NR | N |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 20000101 | 20030828 | 0 | 0 | 00X | NR | C |
| 20060214 | 20070708 | 91120 | 50320 | 01 | LC | P |
| 20070709 | 20171130 | 92185 | 52531 | 01 | LC | P |
| 20030829 | 20050228 | 0 | 0 | 90 | NR | C |
| 20050301 | 20060213 | 0 | 0 | 90 | NR | C |
| 20060214 | 20070330 | 0 | 0 | 90 | NR | N |

13710 CEDAR FAIR - LP

OLD:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19860101 | 19870422 | 0 | 0 0 | 0X | NU | C |
| 19870423 | 99999999 | 75041 | 20409 | 01 | LU | P |

NEW:

| LINKDT | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19860101 | 19870422 | 0 | 0 | 00X | NR | C |
| 19870423 | 99999999 | 75041 | 20409 | 01 | LC | 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.