

CRSP/COMPUSTAT RELEASE NOTES

NOVEMBER 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 NOVEMBER 2024 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20241109.

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	19251231-20241108	1-26040
MONTHLY TRADING CALENDAR	19251231-20281231	1-1249
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	19260102-20241108	1-5163

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20241108 - CRSPACCESS CFZ20241108 - SAS/ASCII/R CLZ20241108 (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	56,971
TOTAL GVKEY COMPANIES	54,773
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	73,238
TOTAL CRSP SECURITIES LINKED	35,159
TOTAL GVKEYS IN LINK	54,723
TOTAL LINK RECORDS	121,589
TOTAL LINK RECORDS WITH A LINK TO CRSP	40,661
DB SIZE:	
CMZ	13.11 GB
CFZ - ASCII	11.74 GB
CFZ - SAS	32.33 GB
CFZ - R	1.61 GB
CLZ - ASCII	1.25 GB
CLZ - SAS	2.07 GB
CLZ - R	51.33 MB

NOVEMBER 2024 INDIVIDUAL LINK EDITS**13733 PSYCHEMEDICS CORP****OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860701	19870121	0	0	00X	NU	C
19870122	99999999	11043	8909	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860701	19870121	0	0	00X	NR	C
19870122	99999999	11043	8909	01	LC	P

21165 INDEPENDENCE CONTRACT DRLLNG**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140807	0	0	00X	NR	C
20140808	99999999	14852	54984	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20140807	0	0	00X	NR	C
20140808	20240828	14852	54984	01	LC	P
20240829	99999999	0	0	01	NR	P

36525 HISTOGEN INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20200527	99999999	14046	54477	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20200101	20200526	0	0	00X	NR	C
20200527	20231004	14046	54477	01	LC	P
20231005	99999999	0	0	01	NR	P

187648 PYROGENESIS CANADA INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20110728	0	0	00X	NR	C
20120731	20210310	0	0	01	NR	C
20210311	99999999	20865	58148	01	LC	C
20110729	20120730	0	0	01C	NR	C
20120731	20210310	0	0	01C	NR	N
20210311	99999999	20865	58148	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20110728	0	0	00X	NR	C

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120731	20210310	0	0	01	NR	C
20210311	20231115	20865	58148	01	LC	C
20231116	99999999	0	0	01	NR	C

2070 BASE TEN SYSTEMS -CL A

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19760929	0	0	00X	NU	C
19760930	19801208	0	0	01	NU	P
19801209	20001211	17057	446	01	LU	P
20001212	20021129	0	0	01	NU	P
19820129	20021129	0	0	02	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19740101	19760913	0	0	00X	NR	C
19760914	19970929	17049	446	01	LC	P
19970930	20001211	17057	446	01	LC	P
20001212	20021129	0	0	01	NR	P
19820129	19970929	0	0	02	NR	J
19970930	19980501	17049	446	02	LC	J
19980502	20021129	0	0	02	NR	J

39983 ADVOCATE RISING RATE HDG ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211028	20231031	22094	58785	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210101	20211027	0	0	00X	NR	C
20211028	20231031	22094	57562	01	LS	P

40437 RAYLIANT QT EMR MKT EX CH EQ

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211216	99999999	22434	58785	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210101	20211215	0	0	00X	NR	C
20211216	99999999	22434	57562	01	LS	P

40438 RAYLIANT QUAN DEV MKT EQ ETF

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20211216	99999999	22435	58785	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20210101	20211215	0	0	00X	NR	C
20211216	99999999	22435	57562	01	LS	P

40656 STRATEGAS GLOB POL OPPOR ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220125	99999999	22696	58785	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220101	20220124	0	0	00X	NR	C
20220125	99999999	22696	57562	01	LS	P

7931 NORSK DATA A S -ADR**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19830227	0	0	00X	NU	C
19830228	19830526	0	0	90	NU	C
19830527	19930205	57876	5811	90	LU	C
19930206	19930528	0	0	90	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820101	19830214	0	0	00X	NR	C
19830215	19830526	57868	5811	90	LC	C
19830527	19930205	57876	5811	90	LC	C
19930206	19930528	0	0	90	NR	C

10121 NAVIENT CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19810129	0	0	00X	NR	C
19831031	19920630	66325	6412	01	LC	P
19920701	19920731	66325	6412	01	LC	J
19810130	19830930	0	0	02	NR	P
19831001	19920731	0	0	02	NR	J
19900928	19910628	0	0	03	NR	J
19820129	19920630	0	0	04	NR	N
19920701	19920731	0	0	04	NR	P
19920801	20140430	66325	6412	04	LC	P
20140501	99999999	14601	54824	04	LC	P
19991231	20051230	0	0	06	NR	N
20031231	20060131	0	0	07	NR	J
20050729	20051230	0	0	09	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810101	19810129	0	0	00X	NR	C
19831031	19920630	66325	6412	01	LC	P
19920701	19920723	66325	6412	01	LC	J
19810130	19830922	0	0	02	NR	P
19830923	19830930	66325	6412	02	LC	P
19831001	19831030	66325	6412	02	LC	J
19831031	19860909	0	0	02	NR	J
19860910	19920722	12092	6412	02	LC	J
19900928	19910628	0	0	03	NR	J
19820129	19920630	0	0	04	NR	N
19920701	19920723	0	0	04	NR	P
19920724	20140430	66325	6412	04	LC	P
20140501	99999999	14601	54824	04	LC	P
19991231	20051230	0	0	06	NR	N
20031231	20060131	0	0	07	NR	J
20050729	20051230	0	0	09	NR	J

8244 TRANSCISCO INDS**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830101	19831229	0	0	00X	NU	C
19831230	19861231	0	0	01	NU	P
19870101	19930831	0	0	01	NU	N
19860331	19861231	0	0	02	NU	J
19870101	19930731	0	0	02	NU	P
19930801	19930831	0	0	02	NU	J
19930831	19960930	69040	6741	03	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830101	19831221	0	0	00X	NR	C
19831222	19861231	68603	6741	01	LC	P
19870101	19930811	68603	6741	01	LC	N
19860327	19861231	69040	6741	02	LC	J
19870101	19930731	69040	6741	02	LC	P
19930801	19930830	69040	6741	02	LC	J
19930831	19960930	69040	6741	03	LC	P

13470 WATERFORD WEDGWOOD PLC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860529	0	0	00X	NU	C
19860530	19870308	0	0	90	NU	C
19870309	20050919	12107	8357	90	LU	C

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050920	20060428	0	0	90	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860529	0	0	00X	NR	C
19860530	19860630	0	0	90	NR	C
19860701	19881222	10440	8357	90	LC	C
19881223	19890831	0	0	90	NR	C
19890901	20050919	12107	8357	90	LC	C
20050920	20060428	0	0	90	NR	C

2968 JPMORGAN CHASE & CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19690304	0	0	01	NR	P
19690305	99999999	47896	20436	01	LC	P
19870529	19980930	0	0	02	NR	N
20220131	20220131	0	0	08	NR	J
20220331	20220331	0	0	49	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19580101	19620130	0	0	00X	NR	C
19620131	19690304	0	0	01	NR	P
19690305	99999999	47896	20436	01	LC	P
19870521	19920326	75044	20436	02	LC	N
19920327	19980930	0	0	02	NR	N
20220131	20220131	0	0	08	NR	J
20220331	20220331	0	0	49	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 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.