

CRSP/COMPUSTAT RELEASE NOTES

APRIL 2021 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 APRIL 2021 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20210410.

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	19251231-20210409	1-25113
MONTHLY TRADING CALENDAR	19251231-20251231	1-1201
ANNUAL TRADING CALENDAR	19251231-20221230	1-98
QUARTERLY TRADING CALENDAR	19251231-20221230	1-389
SEMI-ANNUAL TRADING CALENDAR	19251231-20221230	1-195
WEEKLY TRADING CALENDAR	19260102-20210409	1-4971

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20210409 - CRSPACCESS CFZ20210409 - SAS/ASCII/R CLZ20210409 (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	52,113
TOTAL GVKEY COMPANIES	49,915
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	65,336
TOTAL CRSP SECURITIES LINKED	31,228
TOTAL GVKEYS IN LINK	49,865
TOTAL LINK RECORDS	109,767
TOTAL LINK RECORDS WITH A LINK TO CRSP	36,317

DB SIZE:

CMZ	11.70 GB
CFZ - ASCII	10.64 GB
CFZ - SAS	29.54 GB
CFZ - R	1.45 GB
CLZ - ASCII	1.12 GB
CLZ - SAS	1.83 GB
CLZ - R	46.10 MB

APRIL 2021 GROUP EDITS

BEGDT_GRP	ENDDT_GRP	DESC_GRP
1950	2021	REVIEWED CASES WHERE A GVKEY HAS A VALID LINK TO A SPECIFIC PERMNO AND ALSO HAS A NU OR NR RECORD WITH AN 00X OR 99X IID THAT OVERLAPS THAT PERMNO'S TRADING RANGE. MADE CORRECTIONS TO LINK HISTORY FOR 53 GVKEYS. PROJECT IS 35% COMPLETE.

APRIL 2021 LINK EDITS

GVKEY 14112 FRANKLIN WIRELESS CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860701	19870330	0	0	00X	NR	C
19870331	19871030	0	0	01	NR	C
19871031	19900129	10066	6331	01	LC	C
19900130	19990317	0	0	01	NR	C
19990318	20020823	10066	6331	01	LC	C
20020824	99999999	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860701	19870330	0	0	00X	NR	C
19870331	19900129	10066	6331	01	LC	C
19900130	19990317	0	0	01	NR	C
19990318	20020825	10066	6331	01	LC	C
20020826	20210328	0	0	01	NR	C
20210329	99999999	10066	6331	01	LC	C

GVKEY 7183 MECHANICAL TECHNOLOGY INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19731001	19810129	0	0	00X	NU	C
19810130	19810409	0	0	01	NU	C
19810410	99999999	52231	3074	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19731001	19810129	0	0	00X	NR	C
19810130	19810409	0	0	1	NR	C
19810410	19940817	52231	3074	1	LC	C
19940818	19990415	0	0	1	NR	C
19990416	20090426	52231	3074	1	LC	C
20090427	20210322	0	0	1	NR	C
20210323	99999999	52231	3074	1	LC	C

GVKEY 28374 INTERLINK ELECTRONICS

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930606	0	0	00X	NU	C
19930607	20060406	79280	12178	01	LU	P
20060407	20160424	0	0	01	NU	P
20160425	99999999	79280	12178	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930606	0	0	00X	NR	C
19930607	20060406	79280	12178	01	LC	P
20060407	20160424	0	0	01	NR	P
20160425	20190214	79280	12178	01	LC	P
20190215	20210324	0	0	01	NR	P
20210325	99999999	79280	12178	01	LC	P

GVKEY 1051 API INSTRUMENTS CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19650511	0	0	00X	NR	C
19650512	19681231	41961	24580	99X	LN	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19680101	0	0	00X	NR	C
19680102	19681231	41961	24580	00X	LC	C

GVKEY 1170 ADVANCED TELECOMMUN-OLD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830701	19831220	0	0	00X	NR	C
19831221	19840130	11149	6737	00X	LN	C
19840131	19850730	11149	6737	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19830701	19831220	0	0	00X	NR	C
19831221	19840130	11149	6737	00X	LC	C
19840131	19850730	11149	6737	01	LC	P

GVKEY 1332 ASIA SUPERNET CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19760823	0	0	00X	NR	C
19760824	19780130	12096	309	00X	LN	C
19780131	19890118	12096	309	01	LC	C
19890119	99999999	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730901	19760823	0	0	00X	NR	C
19760824	19780130	12096	309	00X	LC	C
19780131	19890118	12096	309	01	LC	C
19890119	99999999	0	0	01	NR	C

GVKEY 1363 BESTWAY INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730701	19780412	0	0	00X	NR	C
19780413	19790130	12221	193	00X	LN	C
19790131	19890816	12221	193	01	LC	C
19890817	19951218	0	0	01	NR	C
19951219	20041220	12221	193	01	LC	C
20041221	20101130	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19730701	19780412	0	0	00X	NR	C
19780413	19790130	12221	193	00X	LC	C
19790131	19890816	12221	193	01	LC	C
19890817	19951218	0	0	01	NR	C
19951219	20041220	12221	193	01	LC	C
20041221	20101130	0	0	01	NR	C

GVKEY 1644 ANDERSON ELECTRIC CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19640902	0	0	00X	NR	C
19640903	19681231	41056	24508	99X	LN	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600101	19640902	0	0	00X	NR	C
19640903	19681231	41056	24508	00X	LC	C

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.](#)