CRSP/COMPUSTAT
CLZ - CRSP LINK ONLY
FOR SAS & ASCII

CRSP | **CENTER FOR RESEARCH IN SECURITY PRICES**
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The CRSP/Compustat Link-Only files are a subset of the full CRSP/Compustat SAS and ASCII 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 and ASCII stock files and Compustat data files that contain GVKEYs and IIDs.

There are 9 files included in the link-only product:

LINK FILES	FILE EXTENSIONS
D_FiscalPeriod	
LinkHistory	
LinkFiscalPeriodAll	
LinkFiscalAnnualDefault	SAS: *.sas7bdat
LinkFiscalQuarterlyDefault	ASCII: *.dat
LinkFiscalSemiAnnualDefault	R: *.rds
LinkFiscalYTDDefault	
CompanyHistory	
CompanyHistoryCST	

- **D_FiscalPeriod** - Metadata file with calendar and trading date ranges to fiscal year and month mapping table.

- **LinkHistory** - This is the "raw" link file that holds what is in the production CRSP/Compustat Merged Database for use with CRSPSift and CRSP Utilities. This file is included for the following:
  - It provides continuity for users of the current link history
  - It works well "as is" for calendar based links
  - It offers transparency

- **LinkFiscalPeriodAll** - This file contains the links for all fiscal periods in the CCM Fiscal files. This includes:
  - Missing links - no PERMNO for this period
  - All Fiscal Period Types - Annual, Quarterly, Semi-Annual, and YTD
  - All Links including non-primary, duplicates, etc. with a rank number assigned

- **LinkFiscalAnnualDefault, LinkFiscalQuarterlyDefault, LinkFiscalSemiAnnualDefault, LinkFiscalYTDDefault**
  - These four files are the Rank 1 for each respective Fiscal Period Type
  - These four files are identical in structure to the LinkFiscalPeriodAll table, even though two fields FiscalPeriodType will be uniform for each file and LinkRank will be 1 for all
  - These files make transparent the values used for PERMNO and PERMCO for the fiscal period files so that CFZ and CLZ subscribers can "compare" work

- **CompanyHistory** and **CompanyHistoryCST** - History of company-specific information, identifiers, and codes

LINK HISTORY

Link history file is directly from CRSP's legacy CRSP\Compustat Merged Database and provided for compatibility with information in CRSP production databases.

ITEMID	ITEM NAME	ITEM DESCRIPTION
KYGVKEY	GVKEY	Compustat identifier — part of all base tables
LinkDt	Link Date	Link history start date in YYYY-MM-DD format
LinkEndDt	Link End Date	Link history end date in YYYY-MM-DD format
LPERMNO	PERMNO	CRSP unique security identifier, included in all base tables
LPERMCO	PERMCO	CRSP unique company identifier, included in all base tables
LIID	Issue Identifier	Compustat issue identifier, used with GVKEY for security data
LinkType	Link Type Code	Each link is given a code that describes the link
LinkPrim	Primary Link Code	Code indicates whether the link is with Compustat's marked primary security during the link range

LINK FISCAL PERIOD ALL
LINK FISCAL ANNUAL DEFAULT
LINK FISCAL QUARTERLY DEFAULT
LINK FISCAL SEMI-ANNUAL DEFAULT
LINK FISCAL YEAR-TO-DATE DEFAULT

All files are formatted the same. Link Fiscal Period All contains all data. Default files are subset by fiscal period type for ease of use.

ITEMID	ITEM NAME	ITEM DESCRIPTION
KYGVKEY	GVKEY	Compustat identifier — part of all base tables
FiscalPeriod	Fiscal Period	Joins to Compustat columns FYYYY (1984, 2005), FYYYYQ (19841, 19842, 19843, 19844, 19851), FYYYYS (19841, 19842, 19851)
FiscalYearEndMonthNbr	Fiscal Year End Month	Joins to Compustat at FYR, FYRA, FYRQ, FYRS — Numbers 1 — 12 for month number. Zero exists in raw data and are treated as December
FiscalPeriodTypeCd	Fiscal Period Type	ANN, QTR, SA, and YTD in the LinkFiscalPeriodAll file, all four of these types will be present. In Default files subset by type, column will hold uniform codes
LinkRank	Link Rank	The CRSP ordering of applicability of links when there are multiple links. (1 is best). For the Default files, only LinkRank=1 rows are included
FiscalPeriodStartDt	Fiscal Period Start	Start of fiscal period in YYYY-MM-DD format (e.g. 1984 Dec ANN is 1984-01-01)
FiscalPeriodEndDt	Fiscal Period End	End of fiscal period in YYYY-MM-DD format (e.g. 1984 Dec ANN is 1984-12-31)
LPERMNO	PERMNO	CRSP unique security identifier, included in all base tables
LPERMCO	PERMCO	CRSP unique company identifier, included in all base tables
LIID	Issue Identifier	Compustat issue identifier, used with GVKEY for security data
LinkRangeTypeCd	Link Range Type Code	Code describing the range of the link. See the Link Range Type Table for codes and descriptions
LinkType	Link Type Code	Each link is given a code that describes the link
LinkPrim	Primary Link Code	Code indicates whether the link is with Compustat's marked primary security during the link range
LinkMadeCnt	Link Made Count	Number of all links available for a GVKEY, FiscalPeriod, FiscalEndMonthNbr, FiscalPeriodType combination. If greater than 1, an indicator that some less common situation exists
LinkPERMNOCnt	Link PERMNO Count	Number of distinct linked PERMNOs. If greater than 1, aggregating CRSP data might need care

ITEMID	ITEM NAME	ITEM DESCRIPTION
LinkNonZeroPERMNOCnt	Link Non-Zero PERMNO Count	Number of distince non-zero (non-missing) linked PERMNOs. If greater than 1, aggregating CRSP data might need care
FiscalPeriodCRSPStart	Fiscal Period CRSP Start	Start of CRSP price data available for this link in YYYY-MM-DD format. Narrowed by trading days in the period (e.g. 1984-01-01 has a trading start of 19840103) and by the PERMNO data availability in CRSP
FiscalPeriodCRSPEnd	Fiscal Period CRSP End	End of CRSP price data available for this link in YYYY-MM-DD format. Narrowed by trading days in the period (e.g. 1984-12-31 has a trading end of 19831230) and by the PERMNO data availability in CRSP
LinkDt	Link Date	Link history start date in YYYY-MM-DD format
LinkEndDt	Link End Date	Link history end date in YYYY-MM-DD format

LINK RANGE TYPE

Codes and descriptions for Link Range Type, found in the Link Fiscal files, are provided in this table for easy reference. Codes are organized in rank order from most common to rare.

CODE	LINK TYPE NAME	LINK TYPE DESCRIPTION	COUNT	% OF TOTAL
TP	Total Period	Primary link covers total fiscal trading period covered by CRSP data	2,652,826	56.3%
ZP	Zero Primary Link	Primary link exists, but PERMNO is missing, anywhere in the period	1,521,332	32.3%
ZN	Zero Non-Primary	Non-primary link exists, but PERMNO is missing, anywhere in the period	223,514	4.7%
EP	End Period	CRSP data range begins before the primary link begins, primary link exists at the end of fiscal trading period covered by CRSP data	112,088	2.4%
NP	Non-Primary	Non-primary link exists anywhere in the period for a non-missing PERMNO	98,193	2.1%
BP	Beginning Period	Primary link exists at the start of the fiscal trading period covered by CRSP data	34,134	0.7%
AL	After Link	Fiscal period entirely after the link history ends	28,329	0.6%
BL	Before Link	Fiscal period entirely before the link history begins	24,619	0.5%
GP	Gap Period	Fiscal period is in a gap period (links sometime before and sometime after) of the link history	10,297	0.2%
MP	Middle Period	Primary link exists with only the middle of the fiscal trading period covered by CRSP data	2,680	0.1%
BC	Beginning Calendar	Primary link extends ends before the start of the fiscal trading period, but on or after the start of the fiscal period, e.g. Link ends on Monday 1/2/2017, which is before the first trading day (Tuesday 1/3/2017), but after the start of the fiscal period (1/1/2017)	31	0.0%
EC	End Calendar	Primary link extends starts after the end of the fiscal trading period, but on or before the end of the fiscal period, e.g. Link starts on Saturday 12/30/2018, which is after the last trading day (Friday 12/29/2018), but before the end of the fiscal period (12/31/2018)	18	0.0%

COMPANY HISTORY
FILENAME: COMPANYHISTORY

For complete listing of data items and additional fields, click here.

ITEM NAME	ITEM HEADER	XPRESSFEED MNEMONIC	CRSP LONG NAME	DESCRIPTION OR FULL COMPUSTAT NAME (REFER TO YOUR COMPUSTAT DOCUMENTATION FOR ITEM DEFINITIONS)	ITEM NAME TYPE
KYGVKEY	GVKEY	NA	Global Company Key - Key Selection	Global Company Key - Key Selection	NA
HCHGDT	HCHGDT	CHGDT	Effective date of this description	Effective date of this description	HS
HCHGENDDT	HCHGENDDT	CHGENDDT	Last effective date of this description	Last effective date of this description	HS
LPERMNO	LPERMNO	Link	PERMNO	PERMNO from link; 0 is used for a missing or not applicable link	LD
LPERMCO	LPERMCO	Link	PERMCO	PERMCO from link; 0 is used for a missing or not applicable link	LD
LinkRangeTypeCd	LinkRangeTypeCd	Link	Link Range Type Code	Code describing the range of the link	LD
HCIK	HCIK	CIK	Historical CIK Number	Historical CIK Number	HS
HCONM	HCONM	CONM	Historical Company Name	Historical Company Name	HS
HEIN	HEIN	EIN	Historical Employer Identification Number	Historical Employer Identification Number	HS
HFYRC	HFYRC	FYRC	Historical Fiscal Year-end Month / Current	Historical Fiscal Year-end Month / Current	HS
HDLDTE	HDLDTE	DLDTE	Historical Research Company / Deletion Date	Historical Research Company / Deletion Date	HS
HFIC	HFIC	FIC	Historical ISO Country Code / Incorporation	Historical ISO Country Code / Incorporation	HS
HLOC	HLOC	LOC	Historical ISO Country Code / Headquarters	Historical ISO Country Code / Headquarters	HS
HSTATE	HSTATE	STATE	Historical State/Province	Historical State/Province	HS
HCOUNTY	HCOUNTY	COUNTY	Historical County Code	Historical County Code	HS
HCITY	HCITY	CITY	Historical City	Historical City	HS
HSIC	HSIC	SIC	Historical SIC Code	Historical SIC Code	HS
HGSECTOR	HGSECTOR	GSECTOR	Historical GICS Sectors	Historical GICS Sectors	HS
HGGROUP	HGGROUP	GGROUP	Historical GICS Groups	Historical GICS Groups	HS
HGIND	HGIND	GIND	Historical GICS Industries	Historical GICS Industries	HS
HGSUBIND	HGSUBIND	GSUBIND	Historical GICS Sub-Industries	Historical GICS Sub-Industries	HS
HSPCINDCD	HSPCINDCD	SPCINDCD	Historical S&P Industry Sector Code	Historical S&P Industry Sector Code	HS
HSPCSECCD	HSPCSECCD	SPCSECCD	Historical S&P Economic Sector Code	Historical S&P Economic Sector Code	HS
HCONML	HCONML	CONML	Historical Company Legal Name	Historical Company Legal Name	HS
HWEBURL	HWEBURL	WEBURL	Historical Web URL	Historical Web URL	HS
HPHONE	HPHONE	PHONE	Historical Phone Number	Historical Phone Number	HS
HFAX	HFAX	FAX	Historical Fax Number	Historical Fax Number	HS
HADDZIP	HADDZIP	ADDZIP	Historical Postal Code	Historical Postal Code	HS
HBUSDESC	HBUSDESC	BUSDESC	Historical Business Description	Historical Business Description	HS

COMPANY HISTORY - CST
FILENAME: COMPANYHISTORYCST

For complete listing of data items and additional fields, click here.

ITEM NAME	ITEM HEADER	XPRESSFEED MNEMONIC	CRSP LONG NAME	DESCRIPTION OR FULL COMPUSTAT NAME (REFER TO YOUR COMPUSTAT DOCUMENTATION FOR ITEM DEFINITIONS)	ITEM NAME TYPE
KYGVKEY	GVKEY	NA	Global Company Key - Key Selection	Global Company Key - Key Selection	NA
CST_CHGDT	CHGDT	Legacy/CST	CST History Effective Date	CST History Effective Date	LG
CST_CHGENDDT	CHGENDDT	Legacy/CST	CST History Last Effective Date	CST History Last Effective Date	LG
LPERMNO	LPERMNO	Link	PERMNO	PERMNO from link; 0 is used for a missing or not applicable link	LD
LPERMCO	LPERMCO	Link	PERMCO	PERMCO from link; 0 is used for a missing or not applicable link	LD
LinkRangeTypeCd	LinkRangeTypeCd	Link	Link Range Type Code	Code describing the range of the link	LD
CST_DNUM	DNUM		CST History Industry Code	CST History Industry Code	LG
CST_FILE	FILE		CST History File Identification Code	CST History File Identification Code	LG
CST_ZLIST	ZLIST		CST History Exchange Listing + S&P Index Code	CST History Exchange Listing + S&P Index Code	LG
CST_STATE	STATE		CST History State Identification Code	CST History State Identification Code	LG
CST_COUNTY	COUNTY		CST History County Identification Code	CST History County Identification Code	LG
CST_XREL	XREL		CST History S&P Industry Index Relative Code	CST History S&P Industry Index Relative Code	LG
CST_DUP	DUP		CST History Duplicate File Code	CST History Duplicate File Code	LG
CST_GICS	GICS		CST History Global Industry Classification Standard Code	CST History Global Industry Classification Standard Code	LG
CST_NAICS	NAICS		CST History North American Industry Classification	CST History North American Industry Classification	LG
CST_CNUM	CNUM		CST History CUSIP Issuer Code	CST History CUSIP Issuer Code	LG
CST_CIC	CIC		CST History Issuer Number	CST History Issuer Number	LG
CST_CONAME	CONAME		CST History Company Name	CST History Company Name	LG
CST_INAME	INAME		CST History Industry Name	CST History Industry Name	LG
CST_SMBL	SMBL		CST History Stock Ticker Symbol	CST History Stock Ticker Symbol	LG
CST_EIN	EIN		CST History Employer Identification Number	CST History Employer Identification Number	LG