

# CRSP/COMPUSTAT RELEASE NOTES

APRIL 2019 MONTHLY UPDATE

## ABOUT THE APRIL 2019 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20190413. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20190412– the CCM format database using Compustat’s Xpressfeed delivery.

## DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database.

| ATTRIBUTE                          | CCM FORMAT DATABASE                        |
|------------------------------------|--|
| <i>Source</i>                      | <i>Compustat Xpressfeed</i>                |
| Volume Label                       | CMZyyyyymm                                 |
| Size                               | 11.14 GB                                   |
| Delivery                           | <a href="#">MOVEit Cloud</a>               |
| CRSPAccess version                 | 3.22 and higher –<br>ts_print<br>ccm_print |
| CRSPSift Version<br>(Windows only) | Yes – all currently supported versions.    |
| SASEXCCM Engine                    | Version 9.3 (Early Adopters)               |
| C                                  | Yes – CA3.22 and higher                    |
| Number of Data Items               | Over 4,000 quarterly & annual data items   |

## PROGRAMMERS

C-programming is supported with all CRSPAccess versions. C sample programs are included for use with the Xpressfeed data.

FORTRAN-95 continues to be supported in CRSPAccess. Information about usage are available in the CRSPAccess Utilities and Program Libraries Release Notes and the Programming Guide, which can be accessed online at: <http://www.crsp.ChicagoBooth.edu/documentation>.

A SAS Engine that supports the CCM data was released to early adopters in SAS Version 9.3. Since their first maintenance release of SAS version 9.40, the SASEXCCM engine is in full production. The most current ETS release in the field, ETS 13.1 is needed to use the engine. Note that the original SASECRSP engine is still in the field but does not have support for the CCM database.

## PARAMETERS

| CMZ MONTHLY                            |         |
|--|---------|
| Total Compustat Records                | 49,339  |
| Total GVKEY Companies                  | 47,141  |
| Total GVKEYX Indexes                   | 2,198   |
| Total GVKEY/IID Securities             | 60,670  |
| Total CRSP Securities Linked           | 29,508  |
| Total GVKEYs in Link                   | 47,091  |
| Total Link Records                     | 104,120 |
| Total Link Records with a Link to CRSP | 34,254  |
| Database Size                          | 11.14GB |

## 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       | 19251231-20190412 | 1-24612          |
| Monthly trading calendar     | 19251231-20231231 | 1-1177           |
| Annual trading calendar      | 19251231-20201231 | 1-96             |
| Quarterly trading calendar   | 19251231-20191231 | 1-381            |
| Semi-Annual trading calendar | 19251231-20191231 | 1-191            |
| Weekly trading calendar      | 19260102-20190412 | 1-4862           |

## UPCOMING CHANGES IN APRIL!

CRSP is preparing to provide additional access to our subscribers for the CRSP\Compustat Merged Database (CCM) in SAS and ASCII file formats. These new formats will be available for general release in the next few months.

Effective with the April release of the CRSP\Compustat Database, the development of these new formats will have minimal impact on the current access to the existing CCM database. There are no changes at all to access through the CCM database through in tsQuery and ts\_print.

Changes that are reflected in the current CCMQuery module of Sift are outlined here:

Tree View and table organization:

- Two large groups, Annual Balance Sheet and Annual Income Statement, remain in the Sift tree view to allow for backward compatibility. In addition to these two original groups, each has been split into two more manageable groups:
  - Balance Sheet Annual is renamed “BalSheet All Annual”, and new groups “BalSheet Industrial Ann” and “BalSheet Financial Ann” have been created.
  - Income Statement Annual is renamed “IncStmt All Annual”, and new groups “IncStmt Industrial Ann” and “IncStmt Financial Ann” have been created.
- New groups: The items in these new groups were previously part of the various financial statement groups and were accessed via GVKEYX:
  - Annual Data – group Index Annual is new. Annual time series items available for indexes populate this group and are now prefixed with IDX\_\*
  - Quarterly Data – group Index Quarterly is new. Quarterly time series items available for indexes populate this group and are now prefixed with IDX\_\*
- Item Name Changes:
  - Three items in the Security Data -> Time Series group have been renamed to include a prefix “sec\_”
    - sec\_curcdq – ISO Currency Code
    - sec\_nisa – Net Income (Loss)
    - sec\_nisa\_dc – Net Income (Loss) Data Code
  - Index Annual and Index Quarterly groups contain items all include a prefix “idx\_”. See New Groups above.

Do not hesitate to contact support@crsp.chicagobooth.edu or call 312-263-6400 Option 2 for support and assistance.

## APRIL 2019 NEW DATA ITEMS

Listed in the table below are new data items and new keysets for existing data items that have been added this month.

| ITEM MNEMONIC | ITEM NAME   | KEYSET | KEYSET_TAG | DESCRIPTION  |
|---------------|---|--------|------------|--|
| HFOPS_FN      | Outpatient services as % of Rev Footnote            | 1      | STD        | Industrial Format, Consolidated Information, Standardized Presentation         |
| HFOPSQ_FN     | Outpatient services as % of Rev Footnote            | 1      | STD        | Industrial Format, Consolidated Information, Standardized Presentation         |
| HFOPSY_FN     | Outpatient services as % of Rev Footnote            | 1      | STD        | Industrial Format, Consolidated Information, Standardized Presentation         |
| INVOFS_DC     | Inventory/Stock - Other Data Code                   | 4      | FS         | Financial Services Format, Consolidated Information, Standardized Presentation |
| RVUPI_FN      | Reserves for Unearned Premiums (Insurance) Footnote | 4      | FS         | Financial Services Format, Consolidated Information, Standardized Presentation |

## APRIL 2019 LINK EDITS

### GVKEY 126296 EXPEDIA GROUP INC

OLD:

| LINKDT   | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19970701 | 19991109  | 0       | 0       | 00X  | NR       | C        |
| 20050729 | 99999999  | 90808   | 47013   | 02   | LC       | P        |

NEW:

| LINKDT   | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19970701 | 19991109  | 0       | 0       | 00X  | NR       | C        |
| 19991110 | 20030808  | 87388   | 17323   | 01   | LC       | P        |
| 20050729 | 99999999  | 90808   | 47013   | 02   | LC       | P        |

### GVKEY 16476 LEVI STRAUSS & CO

OLD:

| LINKDT   | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19701001 | 19710330  | 0       | 0       | 00X  | NU       | C        |
| 19710331 | 19710523  | 0       | 0       | 01   | NU       | P        |
| 19710524 | 19850830  | 52564   | 25260   | 01   | LU       | P        |
| 19850831 | 19850831  | 0       | 0       | 01   | NU       | P        |
| 19860401 | 99999999  | 0       | 0       | 99X  | NU       | C        |

NEW:

| LINKDT   | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 19701001 | 19710330  | 0       | 0       | 00X  | NR       | C        |
| 19710331 | 19710523  | 0       | 0       | 01   | NR       | P        |
| 19710524 | 19850830  | 52564   | 25260   | 01   | LC       | P        |
| 20190321 | 99999999  | 18424   | 25260   | 03   | LC       | P        |

### GVKEY 180937 TARONIS TECHNOLOGIES

OLD:

| LINKDT   | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 20070101 | 20081030  | 0       | 0       | 00X  | NR       | C        |
| 20081031 | 20120814  | 0       | 0       | 01   | NR       | P        |
| 20120815 | 20190228  | 13556   | 54166   | 01   | LC       | P        |

NEW:

| LINKDT   | LINKENDDT | LPERMNO | LPERMCO | LIID | LINKTYPE | LINKPRIM |
|----------|-----------|---------|---------|------|----------|----------|
| 20070101 | 20081030  | 0       | 0       | 00X  | NR       | C        |
| 20081031 | 20120814  | 0       | 0       | 01   | NR       | P        |
| 20120815 | 99999999  | 13556   | 54166   | 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.chicagobooth.edu](mailto:support@crsp.chicagobooth.edu) or call 312-263-6400, Option 2.

## SETTING ENVIRONMENT VARIABLES

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.