

# CRSP/COMPUSTAT RELEASE NOTES

DECEMBER 2019 MONTHLY UPDATE

## ABOUT THE DECEMBER 2019 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20191214. This shipment includes the following version of the CRSP/Compustat Merged Database:

- CMZ20191213– 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	11.39 GB
Delivery	<a href="#">MOVEit Cloud</a>
CRSPAccess version	3.22 and higher – ts_print ccm_print
CRSPSift Version (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. 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	49,991
Total GVKEY Companies	47,793
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	61,693
Total CRSP Securities Linked	29,921
Total GVKEYs in Link	47,743
Total Link Records	105,303
Total Link Records with a Link to CRSP	34,723
Database Size	11.39GB

## 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	19251231-20191213	1-24782
Monthly trading calendar	19251231-20231231	1-1189
Annual trading calendar	19251231-20201231	1-96
Quarterly trading calendar	19251231-20201231	1-381
Semi-Annual trading calendar	19251231-20201231	1-191
Weekly trading calendar	19260102-20191213	1-4902

## DECEMBER 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
STKCOSA_FN	Stock Compensation Expense Footnote	1	STD	Industrial Format, Consolidated Information, Standardized Presentation
CSTKE_DC	Common Stock Equivalents - Dollar Savings Data Code	7	SFAS	Industrial Format, Pre-FASB Reporting, Standardized Presentation

## DECEMBER 2019 LINK EDITS

### GVKEY 188856 FRANCHISE GROUP INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060501	20120628	0	0	00X	NR	C
20120629	20120701	0	0	01	NR	P
20120702	20190714	13537	54155	01	LC	P
20190715	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20060501	20120628	0	0	00X	NR	C
20120629	20120701	0	0	01	NR	P
20120702	20140714	13537	54155	01	LC	P
20140715	20191114	0	0	01	NR	P
20191115	99999999	13537	54155	01	LC	P

### GVKEY 22032 TILL CAPITAL CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20141031	20150525	0	0	01	NR	P
20150526	99999999	15386	55282	01	LC	P
20141031	20150525	0	0	01C	NR	N
20150526	99999999	15386	55282	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20141031	20150525	0	0	01	NR	P
20150526	20180502	15386	55282	01	LC	P
20180503	99999999	0	0	01	NR	P
20141031	20150525	0	0	01C	NR	N
20150526	20180502	15386	55282	01C	LX	N
20180503	99999999	0	0	01C	NR	N

**GVKEY 28119 BROOKFIELD PROPERTY REIT**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930407	0	0	00X	NR	C
19930408	20090415	79129	29807	01	LC	P
20090416	20100304	0	0	01	NR	P
20100305	99999999	79129	29807	01	LC	P
20180831	99999999	0	0	05	NU	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19930407	0	0	00X	NR	C
19930408	20090415	79129	29807	01	LC	P
20090416	20100304	0	0	01	NR	P
20100305	99999999	79129	29807	01	LC	P
20180831	20190930	0	0	05	NR	J

**GVKEY 160488 NEUROMETRIX INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20040721	0	0	00X	NR	C
20040722	20151201	90288	45428	01	LC	P
20151202	99999999	90288	45428	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20040721	0	0	00X	NR	C
20040722	99999999	90288	45428	01	LC	P

**GVKEY 170307 GADSEN PROPERTIES INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20111229	0	0	00X	NR	C
20111230	20170706	88258	5761	01	LC	P
20170707	20171001	0	0	01	NR	P
20171002	99999999	88258	5761	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20100101	20111229	0	0	00X	NR	C
20111230	20170706	88258	5761	01	LC	P
20170707	20171001	0	0	01	NR	P
20171002	20180619	88258	5761	01	LC	P
20180620	99999999	0	0	01	NR	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.