

CRSP/COMPUSTAT RELEASE NOTES

JANUARY 2020 MONTHLY UPDATE

NEW! CRSP/COMPUSTAT SAS, ASCII, AND R FILES

CRSP is providing new access to our subscribers for the CRSP\Compustat Merged Database (CCM) in SAS, ASCII, and R file formats. 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 JANUARY 2020 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20200111.

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	19251231-20200110	1-24800
MONTHLY TRADING CALENDAR	19251231-20231231	1-1189
ANNUAL TRADING CALENDAR	19251231-20201231	1-97
QUARTERLY TRADING CALENDAR	19251231-20201231	1-381
SEMI-ANNUAL TRADING CALENDAR	19251231-20201231	1-191
WEEKLY TRADING CALENDAR	19260102-20200110	1-4906

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ202001 - CRSPACCESS CFZ202001 - SAS/ASCII/R CLZ202001 (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	50,054
TOTAL GVKEY COMPANIES	47,856
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	61,799
TOTAL CRSP SECURITIES LINKED	29,972
TOTAL GVKEYS IN LINK	47,806
TOTAL LINK RECORDS	105,466
TOTAL LINK RECORDS WITH A LINK TO CRSP	34,781

DATABASE SIZES

CMZ	11.43 GB
CFZ - ASCII	10 GB
CFZ - SAS	45 GB
CFZ - R	1.5 GB
CLZ - ASCII	1 GB
CLZ - SAS	1.76 GB
CLZ - R	44 MB

JANUARY 2020 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
MMXPXQ_FN	MINING EXPLORATION EXPENSE - FOOTNOTE	1	STD	INDUSTRIAL FORMAT, CONSOLIDATED INFORMATION, STANDARDIZED PRESENTATION
PPENTQ_FN1	PROPERTY PLANT AND EQUIPMENT - TOTAL (NET) FOOTNOTE	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
ACCTCHGQ	ADOPTION OF ACCOUNTING CHANGES	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
ACCTCHGQ	ADOPTION OF ACCOUNTING CHANGES	37	PFO1	INDUSTRIAL FORMAT, PRO-FORMA REPORTING, STANDARDIZED PRESENTATION, RANK 1

JANUARY 2020 LINK EDITS

GVKEY 15363 TCF FINANCIAL CORP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860616	0	0	00X	NR	C
19860617	20190731	0	0	1	NR	P
20190801	99999999	11992	9882	1	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19860101	19860616	0	0	00X	NR	C
19860617	20190731	10375	8292	01	LC	P
20190801	99999999	11992	9882	01	LC	P

GVKEY 27201 GEMPHIRE THERAPEUTICS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20160804	0	0	00X	NR	C
20160805	99999999	16255	55671	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20140101	20160804	0	0	00X	NR	C
20160805	20191230	16255	55671	01	LC	P

GVKEY 5165 GIGA-TRONICS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820401	19830619	0	0	00X	NU	C
19830620	99999999	39029	6080	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820401	19830619	0	0	00X	NR	C
19830620	20171027	39029	6080	01	LC	P
20171028	99999999	0	0	01	NR	P

GVKEY 27269 NUVEEN HI INCOME DEC 19 TARG

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160531	20191129	16081	55579	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160531	20191122	16081	55579	01	LS	P
20191123	99999999	0	0	01	NR	P

GVKEY 27678 ROAN HOLDINGS GROUP CO LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160713	99999999	14994	55069	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20160713	20190905	14994	55069	01	LC	P
20190906	99999999	0	0	01	NR	P

GVKEY 62592 PROTALIX BIOTHERAPEUTICS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19980101	19980129	0	0	00X	NU	C
19980130	19980525	0	0	01	NU	C
19980526	99999999	86080	16110	01	LU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19961231	19980514	0	0	01	NR	C
19980515	19991116	86080	16110	01	LC	C
19991117	20070311	0	0	01	NR	C
20070312	99999999	86080	16110	01	LC	C

GVKEY 174314 WILDBRAIN LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040701	20060530	0	0	00X	NR	C
20120531	20180430	0	0	01	NR	C
20180501	20180531	0	0	01	NR	J
20060531	20120530	0	0	01C	NR	C
20120531	20180430	0	0	01C	NR	N
20180501	20180531	0	0	01C	NR	J
20141031	20150622	0	0	02	NR	J
20150623	20180430	15424	55307	02	LC	J
20180501	99999999	15424	55307	02	LC	P
20141031	20180430	15424	55307	02C	LX	J
20180501	99999999	15424	55307	02C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20040701	20060530	0	0	00X	NR	C
20120531	20180430	0	0	01	NR	C
20180501	20180531	0	0	01	NR	J
20060531	20120530	0	0	01C	NR	C
20120531	20180430	0	0	01C	NR	N
20180501	20180531	0	0	01C	NR	J
20141031	20150622	0	0	02	NR	J
20150623	20180430	15424	55307	02	LC	J
20180501	20191223	15424	55307	02	LC	P
20191224	99999999	0	0	02	NR	P
20141031	20150622	0	0	02C	NR	J
20150623	20180430	15424	55307	02C	LX	J
20180501	20191223	15424	55307	02C	LX	N
20191224	99999999	0	0	02C	NR	N

GVKEY 25509 SUPERIOR ENERGY SERVICES INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900901	19920706	0	0	00X	NU	C
19920707	20190830	77763	11606	01	LC	P
20190901	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19900901	19920706	0	0	00X	NR	C
19920707	20190926	77763	11606	01	LC	P
20190927	20191225	0	0	01	NR	P
20191226	99999999	77763	11606	01	LC	P

GVKEY 33702 TWELVE SEAS INVESTMENT CO**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180620	20180630	0	0	01	NR	P
20180701	20180712	0	0	01	NR	C
20180713	99999999	0	0	01	NR	N
20180713	99999999	17978	56425	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180620	20180630	0	0	01	NR	P
20180701	20180712	0	0	01	NR	C
20180713	20191231	0	0	01	NR	N
20180713	20191222	17978	56425	02	LC	P

GVKEY 35105 HEALTH SCNCES ACQ CORP**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180101	20190509	0	0	00X	NR	C
20190510	20190531	0	0	01	NR	P
20190601	20190620	0	0	01	NR	C
20190621	99999999	0	0	01	NR	N
20190621	99999999	18776	56742	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20180101	20190509	0	0	00X	NR	C
20190510	20190531	0	0	01	NR	P
20190601	20190620	0	0	01	NR	C
20190621	20191231	0	0	01	NR	N
20190621	20191218	18776	56742	02	LC	P

GVKEY 60888 GLOWPOINT INC -OLD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940701	19950615	0	0	00X	NR	C
19950616	20051004	81761	13783	01	LC	P
20051005	20111214	0	0	01	NR	P
20111215	99999999	81761	13783	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940701	19950615	0	0	00X	NR	C
19950616	20051004	81761	13783	01	LC	P
20051005	20111214	0	0	01	NR	P
20111215	20191002	81761	13783	01	LC	P
20191003	99999999	0	0	99X	NR	C

CHANGES

For subscribers of the existing CCM database, changes to organization of the data has been kept to a minimum. Reviewing the data at the level of detail required to create these files benefits all subscribers through data corrections and cleanup.

CRSP AND COMPUSTAT LINKING

Files include PERMNO and PERMCO fields already associated with GVKEYs and IIDs. Linking information is available for details, but the work is done!

METADATA FILES

Metadata files are included with the SAS, ASCII and R formats:

- D_ItemInfo
- D_FileInfo
- D_ItemRelationship
- D_ItemDensity
- D_KeysetInfo
- D_CommonItems
- D_FiscalPeriod

DATA ITEM NAMES & DESCRIPTIONS

Item Names have been cleaned. Names exceeding field width have been shortened using conventions. Names are no longer truncated. Typographical errors have been corrected. CRSP has made every effort to make item names match those that are provided by Compustat.

MNEMONICS

CRSP database structure requires that no itemids or mnemonics are duplicated. In cases where there are duplicates, CRSP has modified the mnemonic used to identify the item.

- idx_ Prefixes - all quarterly and annual index items mnemonics have been prepended with "idx_"
- sec_ Prefixes – Three items in the SecurityTimeSeriesData table have had prefixes added in order to retain uniqueness:
 - sec_curcdq – ISO Currency Code
 - sec_nisa – Net Income (Loss)
 - sec_nisa_dc – Net Income (Loss) Data Code

TABLE ORGANIZATION

- Annual Balance Sheet data is split into two files:
 - Bal Ann Indl (Industrial)
 - Bal Ann Fin (Financial Services)
- Income Statement Annual is split into two files:
 - IS Ann Indl (Industrial)
 - IS Ann Fin (Financial Services)
- New groups
 - Annual Data – group Index Annual is new. All items are prefixed with IDX_*
 - Quarterly Data – group Index Quarterly is new. All items are prefixed with IDX*_

REFERENCE FILES

Most Compustat reference codes have been consolidated into three files, and eight remained as stand-alone files.

- ReferenceCodes - Reference Codes
 - Accounting Standard
 - Acquisition Method
 - Bal Sheet Presentation
 - Company Status
 - Comparability Status
 - Country
 - Data Code
 - Data Format
 - Dividend Tax Marker
 - Exchange Rate Type
 - Footnote
 - IC Auditor Opinion
 - Income Statement Model
 - Industry Format
 - Industry Presentation
 - Issue Status Alert
 - Issue Type
 - Level of Consolidation
 - MIC Reference
 - Note Type
 - Officer Certification
 - Officer Title
 - Oil & Gas Method

- Reason for Deletion
- Sec Fin Ann Footnote
- State/Province
- Status Alert
- Stock Ownership
- ReferenceNumbers – Reference Numbers
 - Auditor
 - Auditor Opinion
 - Cash Flow Format
 - Inventory Valuation
 - Price Status
 - S&P Economic Sector
 - S&P Industry Sector
 - Source Document
 - Stock Exchange
 - Update
- ReferenceNumberswithStatus – Reference Numbers with Status
 - Fortune Industry
 - NAICS
 - S&P Industry Index
 - S&P Major Index
 - SIC
- ReferenceConstituents - Constituents
- ReferenceExchangeTier - Exchange Tier
- ReferenceFootnote - Footnote
- ReferenceGICS - GICS
- ReferenceIndex - Index
- ReferenceMajorIndexes - Major Index
- ReferenceMarketHoliday - Market Holidays
- ReferenceNoteSubtype - Note Subtype

FISCAL PERIOD DATE CONVENTIONS

Format of date items used to access fiscal data has changed. YYYY.Q, where Q identifies quarter 1-4, is now presented as and integer YYYYQ. This change allows for this to be a more efficient relational database key for joining tables.

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

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 acctbin`
 - 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 /acbin 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.](#)