

# CRSP/COMPUSTAT RELEASE NOTES

FEBRUARY 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](mailto:support@crsp.org) or call 312-263-6400, Option 2.

## ABOUT THE FEBRUARY 2020 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 2020208.

## 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	19251231-20200207	1-24819
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	19260102-20200207	1-4910

## DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
<b>SOURCE</b>	<b>COMPUSTAT XPRESSFEED</b>
VOLUME LABELS	CMZ20200207 - CRSPACCESS CFZ20200207 - SAS/ASCII/R CLZ20200207 (LINK ONLY) - SAS/ASCII/R
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 9.4
C	YES – CA3.22 AND HIGHER
NUMBER OF DATA ITEMS	OVER 4,000 QUARTERLY & ANNUAL DATA ITEMS

## DATABASE PARAMETERS

TOTAL COMPUSTAT RECORDS	50,167
TOTAL GVKEY COMPANIES	47,969
TOTAL GVKEYX INDEXES	2,198
TOTAL GVKEY/IID SECURITIES	61,950
TOTAL CRSP SECURITIES LINKED	30,013
TOTAL GVKEYS IN LINK	47,919
TOTAL LINK RECORDS	105,647
TOTAL LINK RECORDS WITH A LINK TO CRSP	34,823

## DATABASE SIZES

CMZ	11.63 GB
CFZ - ASCII	10.55 GB
CFZ - SAS	29.01 GB
CFZ - R	1.41 GB
CLZ - ASCII	1.09 GB
CLZ - SAS	1.76 GB
CLZ - R	44.46 MB

## FEBRUARY 2020 NEW DATA ITEMS

Listed in the tables 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
ACCRT	ARO ACCRETION EXPENSE	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
ACCTCHG	ADOPTION OF ACCOUNTING CHANGES	39	FF01	FINANCIAL SERVICES FORMAT, PRO-FORMA REPORTING, STANDARDIZED PRESENTATION, RANK 1
ACCTCHG	ADOPTION OF ACCOUNTING CHANGES	37	PF01	INDUSTRIAL FORMAT, PRO-FORMA REPORTING, STANDARDIZED PRESENTATION, RANK 1
ACCTCHG	ADOPTION OF ACCOUNTING CHANGES	2161	BAPF01	BANK FORMAT, PRO-FORMA REPORTING, AVERAGE STANDARDIZED PRESENTATION, RANK 1
ACCTCHG	ADOPTION OF ACCOUNTING CHANGES	2160	BAPFO	BANK FORMAT, PRO-FORMA REPORTING, AVERAGE STANDARDIZED PRESENTATION
ACCTCHG	ADOPTION OF ACCOUNTING CHANGES	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
ACCTCHG	ADOPTION OF ACCOUNTING CHANGES	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION
ACCTCHGQ	ADOPTION OF ACCOUNTING CHANGES	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION
CIBEGNISA	COMP INC - BEGINNING NET INCOME	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CICURRSA	COMP INC - CURRENCY TRANS ADJ	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CIDERGLSA	COMP INC - DERIVATIVE GAINS/LOSSES	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CIMIISA	COMPREHENSIVE INCOME - NONCONTROLLING INTEREST	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CIOOTHERSA	COMP INC - OTHER ADJ	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CIPENSA	COMP INC - MINIMUM PENSION ADJ	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CISA	COMPREHENSIVE INCOME - TOTAL	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CISECGLSA	COMP INC - SECURITIES GAINS/LOSSES	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
CITOTALSA	COMPREHENSIVE INCOME - PARENT	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
DERALTQ	DERIVATIVE ASSETS LONG-TERM	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
DERHEDGLSA	GAINS/LOSSES ON DERIVATIVES & HEDGING	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
DERLCQ	DERIVATIVE LIABILITIES- CURRENT	5	PFO	INDUSTRIAL FORMAT, PRO FORMA REPORTING, STANDARDIZED PRESENTATION
FDAC	FEDERAL DEPOSIT ASSESSMENT CHARGE	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION

ITEM MNEMONIC	ITEM NAME	KEYSET	KEYSET_TAG	DESCRIPTION
FDACQ	FEDERAL DEPOSIT ASSESSMENT CHARGE	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION
FDACY	FEDERAL DEPOSIT ASSESSMENT CHARGE	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION
PPENTQ_FN1	PROPERTY PLANT AND EQUIPMENT - TOTAL (NET) FOOTNOTE	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION
PPENT_FN	PROPERTY, PLANT & EQUIPMENT - TOTAL (NET) FN	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION
PPENT_FN	PROPERTY, PLANT & EQUIPMENT - TOTAL (NET) FN	15	FSFO	FINANCIAL SERVICES FORMAT, PRO-FORMA REPORTING, STANDARDIZED PRESENTATION

KEYSET	KEYSET_TAG	DESCRIPTION
2141	BPFO1	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION, RANK 1
2161	BAPFO1	BANK FORMAT, PRO-FORMA REPORTING, AVERAGE STANDARDIZED PRESENTATION, RANK 1

## FEBRUARY 2020 LINK EDITS

### GVKEY 65089 DETROIT EDISON CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	11674	20574	00X	LC	C
19620131	19801231	11674	20574	01	LC	P
19951230	99999999	0	0	99X	NU	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	11674	20574	00X	LD	C
19620131	19801231	11674	20574	01	LD	P
19810101	99999999	0	0	99X	NR	C

### GVKEY 3897 DTE ENERGY CO

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	11674	20574	00X	LD	C
19620131	19960101	11674	20574	01	LD	P
19960102	99999999	11674	20574	01	LC	P
20020628	20051230	0	0	02	NR	J
20191129	99999999	0	0	05	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19510101	19620130	11674	20574	00X	LC	C
19620131	99999999	11674	20574	01	LC	P
20020628	20051230	0	0	02	NR	J
20191129	99999999	0	0	05	NR	J

**GVKEY 21802 PROTEON THERAPEUTICS INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20141021	0	0	00X	NR	C
20141022	20200131	15015	55083	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20120101	20141021	0	0	00X	NR	C
20141022	20200109	15015	55083	01	LC	P

**GVKEY 32483 MOSAIC ACQ CORP**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20171030	0	0	00X	NR	C
20171031	20171130	0	0	01	NR	P
20171201	20171207	0	0	01	NR	C
20171208	99999999	0	0	01	NR	N
20171208	99999999	17201	56115	03	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170101	20171030	0	0	00X	NR	C
20171031	20171130	0	0	01	NR	P
20171201	20171207	0	0	01	NR	C
20171208	20200131	0	0	01	NR	N
20171208	20200120	17201	56115	03	LC	P

**GVKEY 6233 SCULLY ROYALTY LTD**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760101	19810330	0	0	00X	NR	C
19810331	19970513	0	0	02	NR	C
19970514	99999999	84820	15468	02	LC	C
19891229	19970513	0	0	02C	NR	N
19970514	20100228	84820	15468	02C	LX	N
20100301	20150331	84820	15468	02C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19760101	19810330	0	0	00X	NR	C
19810331	19970513	0	0	02	NR	C
19970514	99999999	84820	15468	02	LC	C
19900430	19970513	0	0	02C	NR	N
19970514	19970731	84820	15468	02C	LX	N

**GVKEY 110728 INTERPACE BIOSCIENCES INC**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980519	0	0	00X	NU	C
19980520	99999999	86083	16119	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19960101	19980519	0	0	00X	NR	C
19980520	99999999	86083	16119	01	LC	P

**GVKEY 177472 NOBILIS HEALTH CORP**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070530	0	0	00X	NR	C
20111130	20150331	0	0	01	NR	N
20150401	20150416	0	0	01	NR	P
20150417	20190904	15324	55243	01	LC	P
20070531	20150331	0	0	01C	NR	C
20150401	20150416	0	0	01C	NR	N
20150417	99999999	15324	55243	01C	LX	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070530	0	0	00X	NR	C
20111130	20150331	0	0	01	NR	N
20150401	20150416	0	0	01	NR	C
20150417	20190903	15324	55243	01	LC	C
20190904	99999999	0	0	01	NR	C
20070531	20150331	0	0	01C	NR	C
20150401	20150416	0	0	01C	NR	N
20150417	20161230	15324	55243	01C	LX	N

**GVKEY 8867 QUANTUM CORP**

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810401	19831229	0	0	00X	NR	C
19831230	19990731	65024	5722	01	LU	P
19990801	19990831	65024	5722	01	LU	J
19990730	19990731	0	0	02	NU	J
19990801	19990803	0	0	02	NU	P
19990804	99999999	87043	5722	02	LU	P

## NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19810401	19831229	0	0	00X	NR	C
19831230	19990731	65024	5722	01	LC	P
19990801	19990831	65024	5722	01	LC	J
19990730	19990731	0	0	02	NR	J
19990801	19990803	0	0	02	NR	P
19990804	20190114	87043	5722	02	LC	P
20190115	99999999	0	0	02	NR	P

## 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](mailto: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 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.](#)