

CRSP/COMPUSTAT RELEASE NOTES

SEPTEMBER 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 SEPTEMBER 2020 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20200912.

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	19251231-20200911	1-24969
MONTHLY TRADING CALENDAR	19251231-20231231	1-1189
ANNUAL TRADING CALENDAR	19251231-20201231	1-97
QUARTERLY TRADING CALENDAR	19251231-20201231	1-385
SEMI-ANNUAL TRADING CALENDAR	19251231-20201231	1-193
WEEKLY TRADING CALENDAR	19260102-20200911	1-4941

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

ATTRIBUTE	CCM FORMAT DATABASE
SOURCE	COMPUSTAT XPRESSFEED
VOLUME LABELS	CMZ20200911 - CRSPACCESS CFZ20200911 - SAS/ASCII/R CLZ20200911 (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:	50,817
TOTAL GVKEY COMPANIES:	48,619
TOTAL GVKEYX INDEXES:	2,198
TOTAL GVKEY/IID SECURITIES:	62,981
TOTAL CRSP SECURITIES LINKED:	30,364
TOTAL GVKEYS IN LINK:	48,569
TOTAL LINK RECORDS:	106,889
TOTAL LINK RECORDS WITH A LINK TO CRSP:	35,227

DATABASE SIZES

CMZ	11.53 GB
CFZ - ASCII	10.49 GB
CFZ - SAS	29.13 GB
CFZ - R	1.43 GB
CLZ - ASCII	1.11 GB
CLZ - SAS	1.80 GB
CLZ - R	45.31 MB

SEPTEMBER 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
TXDB	DEFERRED TAXES (BALANCE SHEET)	15	FSFO	FINANCIAL SERVICES FORMAT, PRO-FORMA REPORTING, STANDARDIZED PRESENTATION
TXDB	DEFERRED TAXES (BALANCE SHEET)	2140	BPFO	BANK FORMAT, PRO-FORMA REPORTING, STANDARD PRESENTATION

SEPTEMBER 2020 LINK EDITS

GVKEY 101973 TORM PLC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20020416	0	0	00X	NR	C
20020417	20130731	89356	42999	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20020416	0	0	00X	NR	C
20180309	99999999	17157	56182	01	LC	P
20020417	20130719	89356	42999	90	LC	P

GVKEY 1491 HADERA PAPER LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600401	19650629	0	0	00X	NR	C
19650630	20111221	29014	20089	01	LC	P
20120114	99999999	0	0	01	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19600401	19620701	0	0	00X	NR	C
19620702	19650629	19580	20089	00X	LC	C
19650630	19801125	19580	20089	01	LC	P
19801126	20111221	29014	20089	01	LC	P
20120114	99999999	0	0	01	NR	P

GVKEY 14370 MANPOWERGROUP

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19811101	19880502	0	0	00X	NU	C
19880503	99999999	75285	20312	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19811101	19880502	0	0	00X	NU	C
19880503	19910502	19581	57197	01	LC	P
19910503	99999999	75285	20312	01	LC	P

GVKEY 15824 HERITAGE GLOBAL INC**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19890706	0	0	00X	NR	C
19890707	19911003	75955	10238	01	LC	C
19911004	19930322	0	0	01	NR	C
19930323	20010928	78988	10238	01	LC	C
20010929	99999999	0	0	01	NR	C

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19880101	19890706	0	0	00X	NR	C
19890707	19911003	75955	10238	01	LC	C
19911004	19930322	0	0	01	NR	C
19930323	20010930	78988	10238	01	LC	C
20011001	20200830	0	0	01	NR	C
20200831	99999999	78988	10238	01	LC	C

GVKEY 25791 BRILLIANCE CHINA AUTOMOTIVE**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19921008	0	0	00X	NR	C
19921009	20070725	77995	29617	90	LC	P
20070726	20090831	0	0	90	NR	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19920101	19921008	0	0	00X	NR	C
19921009	20000416	19582	29617	90	LC	P
20000417	20070725	77995	29617	90	LC	P
20070726	20090831	0	0	90	NR	P

GVKEY 29804 INVESCO LTD**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930930	19950824	0	0	02	NR	P
19950825	99999999	81910	30929	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19930930	19950824	0	0	02	NR	P
19950825	20071203	81910	30929	02	LC	P
20071204	99999999	19583	30929	02	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.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.](#)