

CRSP/COMPUSTAT MERGED DATABASE RELEASE NOTES

JANUARY 2026 MONTHLY UPDATE

CRSP/COMPUSTAT SAS, ASCII, AND R FILES

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 2026 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20260110.

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	19251231-20260109	1-26307
Monthly Trading Calendar	19251231-20311231	1-1273
Annual Trading Calendar	19251231-20271231	1-103
Quarterly Trading Calendar	19251231-20261231	1-405
Semi-Annual Trading Calendar	19251231-20261231	1-203
Weekly Trading Calendar	19260102-20260109	1-5219

DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

Attribute	CCM Format Database
Source	Compustat Xpressfeed
Volume Labels	CMZ20260109 - CRSPAccess CFZ20260109 - Sas/ascii/r CLZ20260109 (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	59087
Total GVKEY Companies	56,889
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	76,125
Total CRSP Securities Linked	36,939
Total GVKEYS in Link	56,839
Total Link Records	125,593
Total link Records with a Link to CRSP	42,347
Database Sizes	
CMZ	13.54 GB
CFZ - ASCII	12.08 GB
CFZ - SAS	33.21 GB
CFZ - R	1.66 GB
CLZ - ASCII	1.29 GB
CLZ - SAS	2.15 GB
CLZ - R	53.03 MB

JANUARY 2026 INDIVIDUAL LINK EDITS

GVKEY 7343 MICRON TECHNOLOGY INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820901	19840531	0	0	00X	NU	C
19840601	99999999	53613	7065	01	LU	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19820901	19840531	0	0	00X	NR	C
19840601	99999999	53613	7065	01	LC	P
20251231	99999999	0	0	90C	NR	J

GVKEY 178907 FLEXSHOPPER INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20071231	20161117	0	0	01	NR	P
20161118	99999999	16458	55788	01	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20071231	20161117	0	0	01	NR	P
20161118	20251022	16458	55788	01	LC	P
20251023	99999999	0	0	01	NR	P

GVKEY 329141 RENALYTIX PLC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170701	20200716	0	0	00X	NR	C
20200717	99999999	19570	57187	90	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20170701	20200716	0	0	00X	NR	C
20200717	20241007	19570	57187	90	LC	P
20241008	99999999	0	0	90	NR	P

GVKEY 18231 ALKALINE WATER COMPANY INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130401	20130730	0	0	00X	NR	C
20130731	20181209	0	0	01	NR	P
20181210	99999999	18325	56618	01	LC	P
20180430	20181209	0	0	01C	NR	J
20181210	99999999	18325	56618	01C	LX	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20130401	20130730	0	0	00X	NR	C
20130731	20181209	0	0	01	NR	P
20181210	20240205	18325	56618	01	LC	P
20240206	99999999	0	0	01	NR	P
20180430	20181209	0	0	01C	NR	J
20181210	20200531	18325	56618	01C	LX	J

GVKEY 33098 APTUS APRIL BUFFER ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20251014	99999999	27507	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250101	20251013	0	0	00X	NR	C
20251014	99999999	27507	54066	01	LS	P

GVKEY 45601 BAHL & GAYNOR DIVIDEND ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240101	20241211	0	0	00X	NR	C
20241212	99999999	25909	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240101	20241211	0	0	00X	NR	C
20241212	99999999	25909	54066	01	LS	P

GVKEY 45602 BAHL & GAYNOR SM CAP DIV ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240101	20241211	0	0	00X	NR	C
20241212	99999999	25912	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20240101	20241211	0	0	00X	NR	C
20241212	99999999	25912	54066	01	LS	P

GVKEY 51997 FRONTIER ECONOMIC FUND (THE)**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250626	99999999	26854	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250101	20250625	0	0	00X	NR	C
20250626	99999999	26854	54066	01	LS	P

GVKEY 61013 AAM TODD INTTL INTI VALU ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250725	99999999	27049	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250101	20250724	0	0	00X	NR	C
20250725	99999999	27049	54066	01	LS	P

GVKEY 74750 APTUS JANUARY BUFFER ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20251014	99999999	27513	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250101	20251013	0	0	00X	NR	C
20251014	99999999	27513	54066	01	LS	P

GVKEY 74751 APTUS JULY BUFFER ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20251014	99999999	27514	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250101	20251013	0	0	00X	NR	C
20251014	99999999	27514	54066	01	LS	P

GVKEY 74752 APTUS OCTOBER BUFFER ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20251014	99999999	27515	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20250101	20251013	0	0	00X	NR	C
20251014	99999999	27515	54066	01	LS	P

GVKEY 74843 AAM CRESCENT CLO ETF**OLD:**

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20251023	99999999	27572	60093	01	LS	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMC0	LIID	LINKTYPE	LINKPRIM
20250101	20251022	0	0	00X	NR	C
20251023	99999999	27572	54066	01	LS	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

SETTING ENVIRONMENT VARIABLES FOR CDAB DATABASE

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.

SUPPORT

Contact CRSP Client Services for assistance at support@crsp.org or call 312-263-6400, Option 2.

For more information, visit crsp.org/research/crsp-compustat-merged-database.