

# CRSP/COMPUSTAT MERGED DATABASE RELEASE NOTES

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

## ABOUT THE MAY 2026 CRSP/COMPUSTAT MERGED DATABASE

The cut date for these release notes is 20260512.

### 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	19251231-20260508	1-26389
Monthly Trading Calendar	19251231-20311231	1-1273
Annual Trading Calendar	19251231-20271231	1-103
Quarterly Trading Calendar	19251231-20271231	1-409
Semi-Annual Trading Calendar	19251231-20271231	1-205
Weekly Trading Calendar	19260102-20260508	1-5236

## DATABASE CHARACTERISTICS

The following table summarizes general characteristics of the CCM database:

Attribute	CCM Format Database
Source	Compustat Xpressfeed
Volume Labels	CMZ20260508 - CRSPAccess CFZ20260508 - Sas/ascii/r CLZ20260508 (Link only) - sas/ascii/r
Delivery	<b>MOVEit Cloud</b>
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	59,811
Total GVKEY Companies	57,613
Total GVKEYX Indexes	2,198
Total GVKEY/IID Securities	77,125
Total CRSP Securities Linked	37,468
Total GVKEYS in Link	57,563
Total Link Records	126,916
Total link Records with a Link to CRSP	43,071
Database Sizes	
CMZ	13.69 GB
CFZ - ASCII	12.20 GB
CFZ - SAS	33.50 GB
CFZ - R	1.68 GB
CLZ - ASCII	1.30 GB
CLZ - SAS	2.18 GB
CLZ - R	53.69 MB

## MAY 2026 INDIVIDUAL LINK EDITS

### GVKEY 41174 CONNECTM TECHNOLOGY SOLUTION

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220531	20220630	0	0	01	NR	P
20220701	20240731	0	0	01	NR	J
20220701	99999999	23232	59294	02	LC	P

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20220531	20220630	0	0	01	NR	P
20220701	20240731	0	0	01	NR	J
20220701	20250507	23232	59294	02	LC	P
20250508	99999999	0	0	02	NR	P

### GVKEY 61586 IMPAC MORTGAGE HOLDINGS INC

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19951120	0	0	00X	NR	C
19951121	20081120	82639	31194	01	LC	P
20081121	20091229	0	0	01	NR	P
20091230	99999999	82639	31194	01	LC	P
20040630	20051230	0	0	03	NR	J

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
19940101	19951120	0	0	00X	NR	C
19951121	20081120	82639	31194	01	LC	P
20081121	20091229	0	0	01	NR	P
20091230	20230426	82639	31194	01	LC	P
20230427	99999999	0	0	01	NR	P
20040630	20051230	0	0	03	NR	J

### GVKEY 178377 SPI ENERGY CO LTD

OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070927	0	0	00X	NR	C
20070928	20151231	0	0	01	NR	P
20170919	99999999	15913	55511	02	LC	P
20160119	20170831	19666	55511	90	LC	P
20170901	20170918	19666	55511	90	LC	C
20170919	99999999	0	0	90	NR	N

NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20070101	20070927	0	0	00X	NR	C
20070928	20151231	0	0	01	NR	P
20170919	20250114	15913	55511	02	LC	P
20250115	99999999	0	0	02	NR	P
20160119	20170831	19666	55511	90	LC	P
20170901	20170918	19666	55511	90	LC	C
20170919	20171031	0	0	90	NR	N

#### GVKEY 179029 XINYUAN REAL ESTATE CO -ADR

##### OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20020101	20071211	0	0	00X	NU	C
20071212	20250904	92517	52914	90	LC	P

##### NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20050101	20071211	0	0	00X	NR	C
20071212	20250903	92517	52914	90	LC	C
20250904	99999999	0	0	90	NR	C

#### GVKEY 164506 ACCO BRANDS CORP

##### OLD:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20000101	20050816	0	0	00X	NR	C
20050817	99999999	90825	47179	02	LC	P

##### NEW:

LINKDT	LINKENDDT	LPERMNO	LPERMCO	LIID	LINKTYPE	LINKPRIM
20030101	20050831	0	0	00X	NR	C
20050901	99999999	90825	47179	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

#### 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 [rdp@morningstar.com](mailto:rdp@morningstar.com) or call 312-384-3735, Option 2.

For more information, visit [crsp.org/research/crsp-compustat-merged-database](http://crsp.org/research/crsp-compustat-merged-database).