Download CRSP-Compustat Merged Database (CCM)

Ian He, 2023 Spring

Step 1:

Go to OU's website for Business Databases (https://guides.ou.edu/businessdatabases) where you can find a lot of datasets subscribed for OU students. Scroll down to the end of the webpage, you will find information on "WRDS" platform. Click the WRDS.
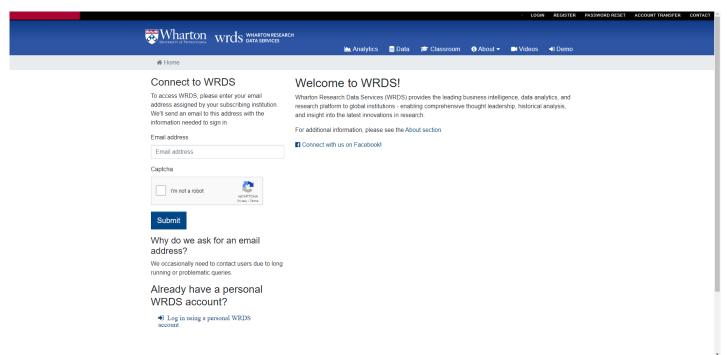
- WRDS ⌕

  WRDS is a platform for financial, accounting, banking, economics, management, marketing, and public policy databases accessible through a single interface. A day guest pass available. Or can request a user name and pass word from WRDS.

  Databases available - American Hospital Association, Audit Analytics, Bank Regulatory, Beta Suite by WRDS, Blockholders, BoardEX, CBOE Indexes, Compustat - IQ, Contributed Data, CRSP, DMEF Academic Data, Dow Jones, Efficient Frontier by WRDS, Farma French & Liquidity Factors, Federal Judicial Center, Financial Rations by WRDS, GovPX, IBES, IHS Global Insight, Institutional Shareholders Services, Intraday Indicators by WRDS, Linking Suite by WRDS, Mergent FISD, MSCI, Option Metrics, Option Suite by WRDS, OTC Markets, Penn World Tables, Peters &Taylor Total Q, PHLX, Preqin, Public Data, Research Quotient, SEC Order Executive, Thomson Reuters,TRACE, World Indices by WRDS, WRDS Bond Return, WRDS Factors, WRDS TR 13-F Stock Ownership
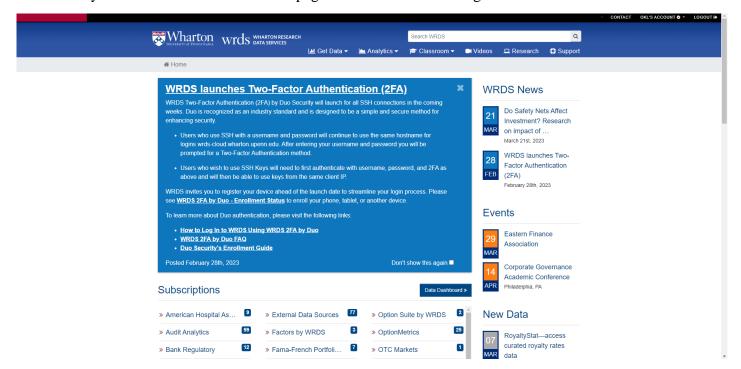
  more...

Step 2:

The WRDS link will lead you to a new webpage, where you should type your **OU email** in the blanket under the "Email address", and then click "submit". You will get an email quickly in your OU email inbox.

Click the link in the email from WRDS, and then your access to the WRDS platform will be activated automatically! You will be led to a new webpage which looks like the figure below:
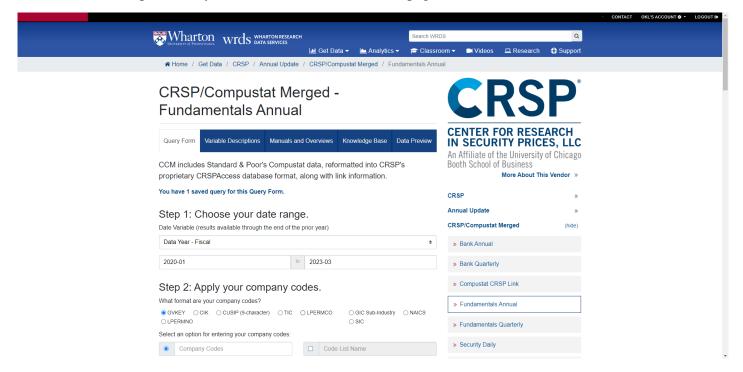
Note that your access will be valid for only one day; that is, after the next day, you need to repeat the steps above again for getting the access.
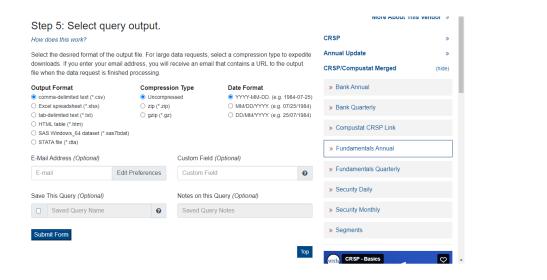
Step 3:

Now, we can start to look for the database we need. I think Yang's guideline (printed on Problem Set 4) for downloading the database is incorrect, because that guideline is for downloading Compustat Daily data instead of CCM. If you believe me, please use the following path:

(1) Click "Get Data"
(2) Click "CRPS"
(3) Click "CRSP/Compustat Merged" button under the "Annual Update" section.
(4) Click "Fundamentals Annual" button.
(5) After the steps above, you should be able to see a webpage as below:

(6) Following the steps on the webpage, you can select what data you want in your dataset to be downloaded. I will skip details here because this is something you need to learn by yourself: How to select data from a big database?
(7) After your selection, please click the dark blue button, "Submit Form". Before clicking, you can input your OU email into the blanket for "E-Mail Address" (I like this function). After the query is ended, you will get a notification on the webpage (or in your OU email). After clicking the link, you will be led to a new webpage, where you can find your downloadable dataset. Finally, download it! Note that if the dataset is very large, the query might take a long time.

Step 5: Select query output.

How does this work?

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format
- ● comma-delimited text (*.csv)
- ○ Excel spreadsheet (*.xlsx)
- ○ tab-delimited text (*.txt)
- ○ HTML table (*.htm)
- ○ SAS Windows_64 dataset (*.sas7bdat)
- ○ STATA file (*.dta)

Compression Type
- ● Uncompressed
- ○ zip (*.zip)
- ○ gzip (*.gz)

Date Format
- ● YYYY-MM-DD. (e.g. 1984-07-25)
- ○ MM/DD/YYYY. (e.g. 07/25/1984)
- ○ DD/MM/YYYY. (e.g. 25/07/1984)

E-Mail Address *(Optional)*

| E-mail | Edit Preferences |

Custom Field *(Optional)*

| Custom Field | ❓ |

Save This Query *(Optional)*

| ☐ | Saved Query Name | ❓ |

Notes on this Query *(Optional)*

| Saved Query Notes |

[Submit Form]

[Top]

CRSP »
Annual Update »
CRSP/Compustat Merged (hide)

» Bank Annual

» Bank Quarterly

» Compustat CRSP Link

» Fundamentals Annual

» Fundamentals Quarterly

» Security Daily

» Security Monthly

» Segments

(wrds) **CRSP - Basics** ♡

Step 4:

After downloading the data, enjoy your Problem Set 4.

If you cannot get access to WRDS or cannot download the dataset (which has been subscribed by OU), please contact Yang, or WRDS representatives at OU; we have two WRDS representatives:

- Wayne Thomas (wthomas@ou.edu)
- Richard Price (richard.price@ou.edu)