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CRSP (/wrds/query_forms/navigation.cfm?navId=118)

Stock / Security Files

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Query Form	Variable Descriptions	Manuals and Overviews	FAQs	Dataset List

CRSP Monthly Stock

You have 1 saved query for this dataset.

Show
Click here to preview this dataset! (https://wrds-web.wharton.upenn.edu/wrds//research/variable.cfm?
library_id=137&file_id=67077) (Beta)

Step 1: What date range do you want to use?

I would like data from start date: 1983-01 , to end date: 2014-12 **(yyyy-mm)**.

Step 2: How would you like to search this dataset?

What format are your company codes?

○ TICKER

⦿ PERMNO

○ PERMCO

○ CUSIP

○ NCUSIP

○ HSICCD

○ SICCD

Manually enter company codes

Upload a file containing company codes

Choose a file to upload

[Choose File] 🗋 permno_for_…ybacks.csv
Upload a text file from your local computer, having one code per line.
(See help on the file format.)
Example:

IBM
MSFT
DELL

Search the entire database

Retrieve saved codes from MyWRDS

Conditional Statements (Optional)

How does this work?

| Share Code (shrcd) | ⇕ | = | ⇕ | 10 |

◯ AND ◉ OR

| Share Code (shrcd) | ⇕ | = | ⇕ | 11 |

Step 3: What variables do you want in your query?

How does this work?

Identifying Information (1 of 20 selected)

Select the items you would like to include in your search. Corresponding help links are available for more information on selected codes.

☐ Cusip Help

☑ Ncusip Help

☐ Company Name Help

☐ Ticker Help

☐ CRSP Permanent Company Number Help

☐ Share Code Help

☐ Share Class Help

☐ Nasdaq Issue Number Help

☐ Exchange Code Help

☐ Header Exchange Code Help

☐ SIC Code Help

☐ Header SIC Code Help

☐ Header SIC Major Group Help

☐ Header SIC Industry Group Help

☐ Names Ending Date Help

☐ Trading Symbol Help

☐ North American Industry Class System Help

☐ Primary Exchange Help

☐ Trading Status Help

☐ Security Status Help

Selected Items

☑ Ncusip

Check All | Uncheck All

Time Series Information (2 of 11 selected)

Select the items you would like to include in your search. Corresponding help links are available for more information on selected codes.

☑ Price Help

☐ Price Alternate Help

☐ Price Alternate Date Help

☐ Ask or High Help

☐ Bid or Low Help

☐ Closing Bid Help

☐ Closing Ask Help

☐ Share Volume Help

☑ Holding Period Return Help

☐ Spread Between Bid and Ask Help

☐ Holding Period Return without Dividends Help

Selected Items

☑ Price

☑ Holding Period Return

Check All | Uncheck All

Share Information (1 of 3 selected)

Select the items you would like to include in your search. Corresponding help links are available for more information on selected codes.

☑ Number of Shares Outstanding Help

☐ Shares Observation End Date Help

☐ Share Flag Help

Selected Items

☑ Number of Shares Outstanding

Check All | Uncheck All

Delisting Information (0 of 8 selected)

Select the items you would like to include in your search. Corresponding help links are available for more information on selected codes.

☐ Delisting Code Help

☐ New CRSP Permno Help

☐ Date of Next Available Information Help

☐ Amount After Delisting Help

☐ Delisting Price Help

☐ Date of Delisting Payment Help

☐ Delisting Return Help

☐ Delisting Return without Dividends Help

Selected Items

Check All | Uncheck All

Distribution Information (0 of 11 selected)

Select the items you would like to include in your search. Corresponding help links are available for more information on selected codes.

☐ Distribution Code Help

☐ Dividend Cash Amount Help

☐ Factor to Adjust Price Help

☐ Factor to Adjust Shares Help

☐ Cumulative Factor to Adjust Price Help

☐ Cumulative Factor to Adjust Shares Help

☐ Declaration Date Help

☐ Record Date Help

☐ Payment Date Help

☐ Acquiring PERMNO Help

☐ Acquiring PERMCO Help

Selected Items

Check All | Uncheck All

Nasdaq Information (0 of 4 selected)

Select the items you would like to include in your search. Corresponding help links are available for more information on selected codes.

☐ Traits Code Help

☐ National Market Indicator Help

☐ Market Maker Count Help

☐ NASD Index Help

Selected Items

Check All | Uncheck All

Market Information (NYSE/AMEX/Nasdaq/Arca) (0 of 5 selected)

Select the items you would like to include in your search. Corresponding help links are available for more information on selected codes.

☐ Value-Weighted Return (includes distributions) Help

☐ Value-Weighted Return (excluding dividends) Help

☐ Equal-Weighted Return (includes distributions) Help

☐ Equal-Weighted Return (excluding dividends) Help

☐ Return on S&P Composite Index Help

Selected Items

Check All | Uncheck All

Step 4: How would you like the query output?

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 (Uniform Resource Locator) to the output file when the data request is finished processing.

Output format
○ fixed-width text (*.txt)
◉ comma-delimited text (*.csv)
○ Excel spreadsheet (*.xlsx)
○ tab-delimited text (*.txt)
○ HTML table (*.htm)
○ SAS Windows_32 dataset (*.sas7bdat)
○ SAS Windows_64 dataset (*.sas7bdat)
○ SAS Solaris_64 dataset (*.sas7bdat)
○ dBase file (*.dbf)
○ STATA file (*.dta)
○ SPSS file (*.sav)

Compression Type
○ None
◉ zip (*.zip)
○ gzip (*.gz)

Date Format
◉ YYMMDDn8. (e.g. 19840725)
○ DATE9. (e.g. 25JUL1984)
○ DDMMYY6. (e.g. 250784)
○ MMDDYY10. (e.g. 07/25/1984)
○ DDMMYY10. (e.g. 25/07/1984)
○ YYMMDDs10. (e.g. 1984/07/25)

E-Mail Address (Optional) [theodoros.evgeniou@inse]

[Edit Preferences]

Custom Field (Optional)

☐ Save this query to myWRDS

Query Name

SUBMIT QUERY

(http://www.wharton.upenn.edu)

About WRDS
(https://wrds-web.wharton.upenn.edu/wrds/about/index.cfm)

3 Ways to use WRDS
(https://wrds-web.wharton.upenn.edu/wrds/about/three_ways_to_use_WRDS.cfm)

Account Preferences
(https://wrds-web.wharton.upenn.edu/wrds/myaccount/preferences.cfm)

WRDS Demo
(https://wrds-web.wharton.upenn.edu/wrds/demo.cfm)

WRDS FAQs
(https://wrds-web.wharton.upenn.edu/wrds/about/WRDS FAQs.cfm)

Account Types on WRDS
(https://wrds-web.wharton.upenn.edu/wrds/about/Account Types.cfm)

Info / Support Request
(https://wrds-web.wharton.upenn.edu/wrds/about/support.cfm)

Conference Calendar
(https://wrds-web.wharton.upenn.edu/wrds/about/external_conference Calendar.cfm)

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(https://wrds-web.wharton.upenn.edu/wrds/news/index.cfm)

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