


THEODOROS'S ACCOUNT 

LOGOUT  (HTTPS://WRDS-WEB.WHARTON.UPENN.EDU/WRDS/?LOGOUT=TRUE)



Search WRDS 


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

 Get Data

 Research

 Classroom

 Support

 Home (https://wrds-web.wharton.upenn.edu/wrds/)

/ Get Data (https://wrds-web.wharton.upenn.edu/wrds/query_forms/subscriptions.cfm?subscribed=true)

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

/ Annual Update (/wrds/query_forms/navigation.cfm?navId=119)

/ Stock / Security Files (/wrds/query_forms/navigation.cfm?navId=128) / CRSP Monthly Stock

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

Stock / Security Files

Monthly Stock File

Daily Stock File (/wrds/ds/crsp/stock_a/dsf.cfm?navId=128)

Stock Market Indexes (/wrds/ds/crsp/stock_a/stkmktix.cfm?navId=128)

Stock Header Info (/wrds/ds/crsp/stock_a/stkhdr.cfm?navId=128)

Query Form	Variable Descriptions	Manuals and Overviews	FAQs	Dataset List
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CRSP Monthly Stock

You have 2 saved queries 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: , to end date: (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

Search the entire database

This method allows you to search the entire database of records.

You do not have to do anything, as you are searching for all company codes available in the entire database.

Please be aware that this method can take a very long time to run, because it is dependent upon the size of the database.

Retrieve saved codes from MyWRDS

Conditional Statements (Optional)

How does this work?

Share Code (shrcd)	
=	10
<input type="radio"/> AND <input checked="" type="radio"/> 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 (1 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

- ☒ Holding Period Return

[Check All](#) | [Uncheck All](#)

Share Information (0 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

[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)

[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>)
WRDS FAQs (https://wrds-web.wharton.upenn.edu/wrds/about/WRDS_FAQs.cfm)
WRDS News (<https://wrds-web.wharton.upenn.edu/wrds/news/index.cfm>)

3 Ways to use WRDS (https://wrds-web.wharton.upenn.edu/wrds/about/three_ways_to_use_WRDS.cfm)
Account Types on WRDS (https://wrds-web.wharton.upenn.edu/wrds/about/Account_Types.cfm)
Terms of Use (<https://wrds-web.wharton.upenn.edu/wrds/about/terms.cfm>)

Account Preferences (<https://wrds-web.wharton.upenn.edu/wrds/mywrds/preferences.cfm>)
Info / Support Request (https://wrds-web.wharton.upenn.edu/wrds/about/external_support_request.cfm)
Privacy Policy (<https://wrds-web.wharton.upenn.edu/wrds/about/privacy.cfm>)

WRDS Demo (<https://wrds-web.wharton.upenn.edu/wrds/demo/>)
Conference Calendar (https://wrds-web.wharton.upenn.edu/wrds/about/Conference_Calendar.cfm)
Best Paper Awards (<https://wrds-web.wharton.upenn.edu/wrds/about/bestpaper.cfm>)

Wharton Research Data Services

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