CRSP Monthly Stock 17/01/16 22:17

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/ Stock / Security Files (/wrds/query\_forms/navigation.cfm?navld=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?navld=128)

Stock Header Info (/wrds/ds/crsp/stock\_a/stkhdr.cfm?navld=128)

Query Form Variable Descriptions Manuals and Overviews FAQs Dataset List

## **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: 1985-01, 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

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.

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Retrieve saved codes from MyWRDS

# Conditional Statements (Optional)

How does this work?
Select a Variable
= \$ 10
○AND
Select a Variable
= 3 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 HeIp
☐ Primary Exchange Help
☐ Trading Status Help
✓ Security Status Help
Selected Items
✓ Security Status
Check All   Uncheck All
Time Series 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.
□ 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 HeIp
☐ Holding Period Return Help
Spread Between Bid and Ask Help
☐ Holding Period Return without Dividends Help
Selected Items
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
<b>Delisting Information</b> (1 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
✓ Delisting Code
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

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# Selected Items

Check All | Uncheck All

Nasdaq Inform	ation (0	of 4	selected)	,
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Nasdaq Information (0 of 4 selected)	
Select the items you would like to include in your search. Corresponding he	elp 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 selec	ted)
Select the items you would like to include in your search. Corresponding he	elp 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 outpose the desired format of the output file. For large data requests, select a country will receive an email that contains a URL (Uniform Resource Locator) to the output file.	ompression type to expedite downloads. If you enter your email address,
Output Format	Compression Type
fixed-width text (*.txt)	None
comma-delimited text (*.csv)	• zip (*.zip)
Excel spreadsheet (*.xlsx)	gzip (*.gz)
tab-delimited text (*.txt)	Date Format
HTML table (*.htm)	● YYMMDDn8. (e.g. 19840725)
SAS Windows_32 dataset (*.sas7bdat)  SAS Windows_64 dataset (*.sas7bdat)	OATE9. (e.g. 25JUL1984)
SAS Solaris_64 dataset (*.sas7bdat)	DDMMYY6. (e.g. 250784)
dBase file (*.dbf)	MMDDYY10. (e.g. 07/25/1984)
STATA file (*.dta)	DDMMYY10. (e.g. 25/07/1984)
SPSS file (*.sav)	YYMMDDs10. (e.g. 1984/07/25)
E-Mail Address (Optional) theodoros.evgeniou@inse	
Edit Preferences	
Cinhara Field (Onkinsell)	
Save this query to myWRDS	
Delistings	

Submit Query

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