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CRSP (/wrds/ds/crsp/index.cfm)

Stock / Security Files

Monthly Stock File (/wrds/ds/crsp/stock_a/msf.cfm)

Daily Stock File (/wrds/ds/crsp/stock_a/dsf.cfm)

Stock Market Indexes

Stock Header Info (/wrds/ds/crsp/stock_a/stkhdr.cfm)

CRSP Stock Market Indexes (NYSE/AMEX/NASDAQ/ARCA)

For more about this dataset, see the Variable Descriptions (/wrds/query_forms/variable_descriptions.cfm?legacyPath=/ds/crsp/stock_a &legacyFile=stkmktix.cfm &pageTitle=CRSP Stock Market Indexes (NYSE/AMEX/NASDAQ/ARCA) &libraryCode=crspa &fileCode=si &adminEditPath=/wrds/ds/crsp/stock_a/stkmktix_doc.cfm &navigationGroup=Stock / Security Files &navigationDataset=CRSP &navGroup= &navGroupHeader=), Dataset List (/wrds/tools/variable.cfm?library_id=137), Manuals and Overviews (/wrds/support/Data/_001Manuals and Overviews/_002CRSP/index.cfm) or FAQs (/wrds/support/Additional%20Support/WRDS%20Knowledge%20Base%20with%20FAQs.cfm?folder_id=668).

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

I would like data from start date: 1985-12-31 , to end date: 2014-12 (yyyy-mm).

Select Data Frequency

☒ Monthly ☐ Daily

Step 2: What variables do you want in your query?

How does this work?

Market Information (3 of 10 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](#)
- ☐ Total Market Value [Help](#)
- ☐ Total Market Count [Help](#)
- ☐ Market Value of Securities Used [Help](#)
- ☐ Count of Securities Used [Help](#)
- ☒ Return on S&P Composite Index [Help](#)
- ☐ Level on S&P Composite Index [Help](#)

Selected Items

- ☒ Return on S&P Composite Index
- ☒ Equal-Weighted Return (includes distributions)
- ☒ Value-Weighted Return (includes distributions)

Check All | Uncheck All

Conditional Statements (Optional)

How does this work?

--- Select a Variable ---

>

☒ AND ☐ OR

--- Select a Variable ---

>

Step 3: 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)

E-Mail Address (Optional)

[Edit Preferences](#)

Custom Field (Optional)

☒ Save this query to myWRDS

[SUBMIT QUERY](#)



About WRDS (https://wrds-web.wharton.upenn.edu/wrds/about/index.cfm)	3 Ways to use WRDS (https://wrds-web.wharton.upenn.edu/wrds/3ways/index.cfm)	Account Preferences (https://wrds-web.wharton.upenn.edu/wrds/about/account/preferences.cfm)	WRDS Demo (https://wrds-web.wharton.upenn.edu/wrds/demo/)
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