CRSP Daily Stock 13/12/15 20:14

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CRSP (/wrds/query\_forms/navigation.cfm?navId=118)

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Daily Stock File

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

Manuals and FAQs Dataset List Query Form Variable Descriptions Overviews

## **CRSP Daily 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=67061) (Beta)

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

I would like data from start date: 1980-01-01 , to end date: 2014-12-31 (yyyy-mm-dd).

# 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?

Share Code (shrcd)	≎ = ≎ 10
AND OR	
Share Code (shrcd)	♦ 🖘 🗊

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 HeIp		
☐ 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 (0 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.		
□ Price Help		
☐ Share Volume Help		
Open Price Help		
Ask or High Help		

☐ Bid or Low Help
☐ Closing Bid Help
☐ Closing Ask Help
□ Number of Trades Help
☐ Holding Period Return Help
Return without Dividends Help
Calagrad Itames
Selected Items
Check All   Uncheck All
<b>Share Information</b> (0 of 2 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
☐ Share Flag Help
Selected Items
Check All   Uncheck All
<b>Delisting Information</b> (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
<b>Distribution Information</b> (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

### N

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. Corres selected codes.	sponding help links are available for more information on	
☐ 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		
neturn on sar composite index (161)		
Selected Items		
Check All   Uncheck All		
·		
Step 4: How would you like the quer	y output?	
Select the desired format of the output file. For large data requests your email address, you will receive an email that contains a URL (URL)		
request is finished processing.		
Output format	Compression Type	
fixed-width text (*.txt)	None	
comma-delimited text (*.csv)     Excel spreadsheet (*.xlsx)	• zip (*.zip)  gzip (*.gz)	
tab-delimited text (*.txt)	92-17 (-92-)	
HTML table (*.htm)	Date Format	
SAS Windows_32 dataset (*.sas7bdat)	• YYMMDDn8. (e.g. 19840725)	
SAS Windows_64 dataset (*.sas7bdat)	DATE9. (e.g. 25JUL1984)  DDMMYY6. (e.g. 250784)	
SAS Solaris_64 dataset (*.sas7bdat)	MMDDYY10. (e.g. 250704)	
dBase file (*.dbf)	DDMMYY10. (e.g. 25/07/1984)	
STATA file (*.dta) SPSS file (*.sav)	YYMMDDs10. (e.g. 1984/07/25)	
E-Mail Address (Optional) theodoros.evgeniou@inse		
Edit Preferences		
Contain Field (Ontine)		
Save this query to myWRDS		

Query Name

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