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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
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## 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: , to end date:  (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

Choose a file to upload

 permno\_for\_...issuers.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)  =

☐ 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 [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 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](#)

## Selected Items

- ☒ Price
- ☒ Holding Period Return

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

### Share Information (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](#)

### 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

**SUBMIT QUERY**



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