

SAFE Data Center

Starter's Guide

CRSP

Leibniz Institute for Financial Research SAFE
Sustainable Architecture for Finance in Europe

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1. Go to the WRDS website: <https://wrds-web.wharton.upenn.edu/wrds/>

- Log in with your WRDS account
- If you are a researcher or Ph.D. student at Goethe University Frankfurt and do not yet have a WRDS account, you can request an account by writing an email to: datacenter@safe.uni-frankfurt.de

Sign In

[Sign In](#) [Register](#)

Username

Password

[Register for a WRDS Account](#)

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[Request Account Transfer](#)

Welcome to WRDS!

Wharton Research Data Services (WRDS) is the award-winning research platform and business intelligence tool for over 40,000+ corporate, academic, government and nonprofit clients at over 400+ institutions in 30+ countries.

WRDS provides the user with one location to access over 250 terabytes of data across multiple disciplines including Accounting, Banking, Economics, Finance, ESG, and Statistics.

Flexible data delivery options include a powerful web query method that reduces research time, the WRDS Cloud for executing research and strategy development, and the WRDS client server using PCSAS, Matlab, Python and R.

Our Analytics team, doctoral-level support and rigorous data review and validation give clients the confidence to tailor research within complex databases and create a wide range of reliable data models.

WRDS provides access to S&P Capital IQ, CRSP, NYSE, Thomson Reuters, Bureau van Dijk, Global Insight, OptionMetrics and other important business research databases.

From partnerships with data vendors, to our own tools including the WRDS SEC Analytics Suite, WRDS Quant Alpha Platform and the Wharton School's OTIS - WRDS is the global gold standard in data management and research, all backed by the credibility and leadership of the Wharton School.

For additional information, please see the [About section](#).

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2. Click on CRSP

The screenshot shows a navigation interface with three tabs: 'Your Subscriptions' (active), 'Not Subscribed', and 'Your Queries'. Below the tabs is a grid of 30 items, each with a right-pointing chevron icon. The 'CRSP' item in the first column is highlighted with a red rectangular box.

Your Subscriptions	Not Subscribed	Your Queries
» Bank Regulatory	» Event Study by WRDS	» Peters and Taylor Total Q
» Beta Suite by WRDS	» Fama French & Liquidity Factors	» PHLX
» Blockholders	» Federal Reserve Bank	» Public
» Bureau van Dijk	» Financial Ratios Suite by WRDS	» Research Quotient
» CBOE Indexes	» IBES	» SAS Visual Analytics
» Compustat - Capital IQ	» Markit	» SEC Order Execution
» CRSP	» MSRB	» Thomson Reuters
» CUSIP	» Option Metrics	» TRACE
» DMEF Academic Data	» Option Suite by WRDS	» WRDS SEC Analytics Suite
» Dow Jones	» OTC Markets	
» Efficient Frontier by WRDS	» Penn World Tables	

3. The CRSP database consists of several different sub-databases:

- Stock / Security Files
- Stock / Events
- Stock / Portfolio Assignments
- CRSP/Compustat Merged
- Tools

4. For example: Click on “Stock / Security Files”

For more about this dataset, see the [Dataset List](#), [Manuals and Overviews](#) or [FAQs](#).

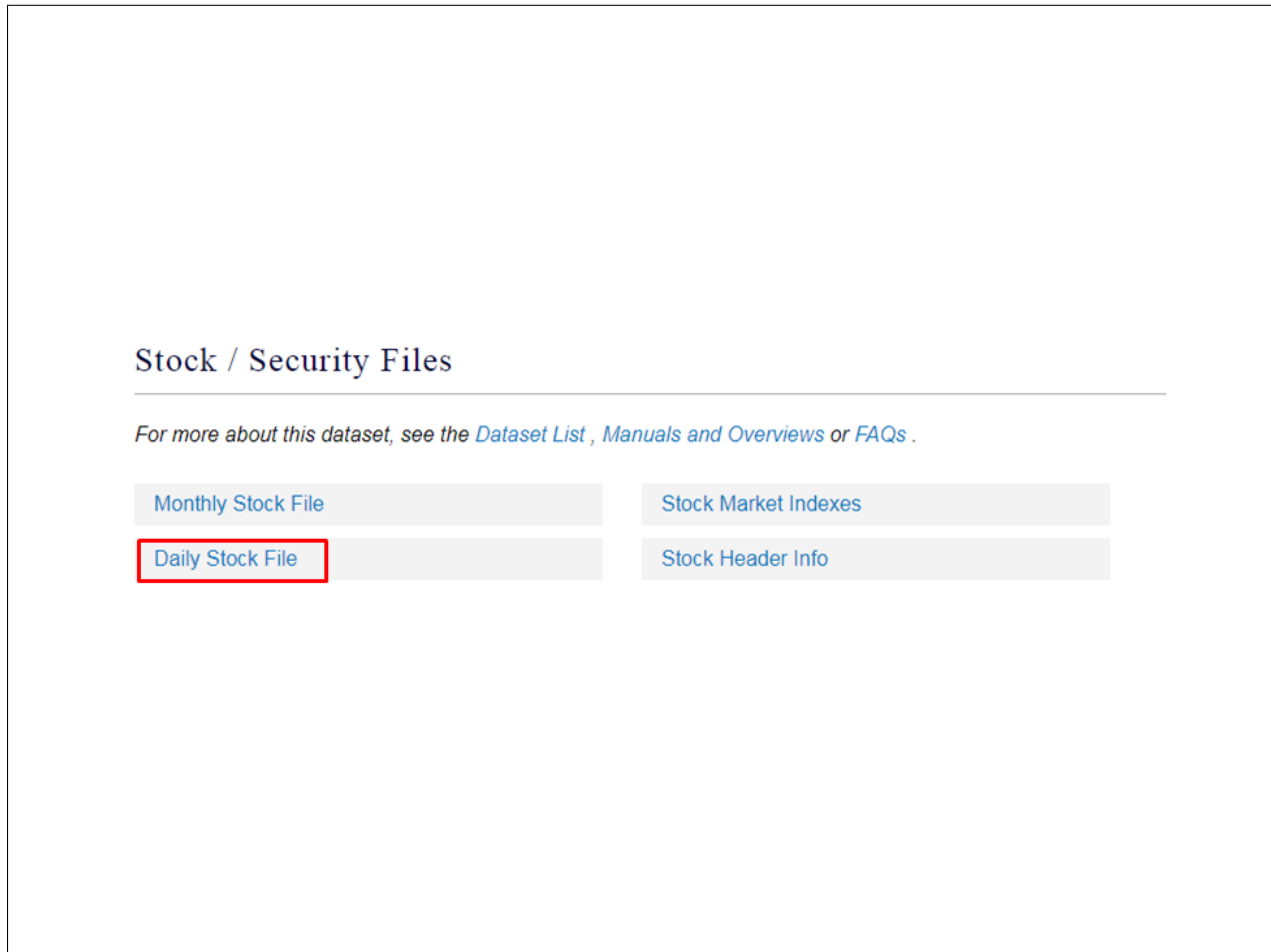
Annual Update
Databases in this section are updated once each year, in early February. Update schedules should not be confused with end-of-day, end-of-month, or end-of-quarter data such as stock prices.

» Stock / Security Files 4	» Stock-1962 / Events 5	» Treasuries 11
» Stock / Events 5	» Index / Stock File Indexes 6	» Treasury / Daily (Legacy) 8
» Stock / Portfolio Assignments 3	» Index / Cap-Based Portfolios 2	» Treasury / Monthly (Legacy) 11
» CRSP/Compustat Merged 8	» Index / S&P 500 Indexes 2	» Ziman REIT 4
» Tools 5	» Index / Treasury and Inflation 1	
» Stock-1962 / Security Files 4	» Index / CRSP Select Series 3	

5. The CRSP “Stock / Security Files” sub-database consists of several different datasets:

- Monthly Stock File
- Daily Stock File
- Stock Market Indexes
- Stock Header Info

6. For example: Click on “Daily Stock File”



7. **Step 1:** Select the date range for which you want to obtain data.

- Example here: January 1, 2007 - December 12, 2017

Step 1: Choose your date range.

Date range

2007-01-01

to

2016-12-31

8. **Step 2:** Select the companies/securities for which you want to obtain data.

- CRSP via WRDS allows you to select companies/securities in four different ways. Which method is the most appropriate depends on your research purpose.
 - (a) You can manually add company codes
 - TICKER
 - PERMNO
 - PERMCO
 - CUSIP
 - NCUSIP
 - HSICCD
 - SICCD
 - (b) You can upload a .txt file containing the company/securities codes.
 - (c) You can chose from a saved codelist (see Option (a)).
 - (d) You can search the entire datase
- Example here: Search the entire database.

Step 2: Apply your company codes.

TICKER PERMNO PERMCO CUSIP NCUSIP HSICCD SICCD

Select an option for entering company codes

Please enter Company codes separated by a space.
Example: ibm msft AAPL [Code Lookup] *Save code list to Saved Codes*

Upload a plain text file (.txt), having one code per line.

Choose from your saved codelists.

Search the entire database

This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

9. **Step 3:** Select the variables on which you want to obtain data.

- CRSP classifies data into different categories.
 - Identifying Information
 - Time Series Information
 - Share Information
 - Delisting Information
 - Distribution Information
 - Nasdaq Information
 - Market Information
- You can find a list of all variables included in CRSP by clicking on “Variable Descriptions” on the top of the page.
- Example here: Price, Share Volume, Closing Bid, Closing Ask

Step 3: Query Variables.
How does this work?

Search All 4/60 Identifying Information 0/20 Time Series Information 4/10 Share Information >>

Select All (6) Selected Clear All (4)

<input type="radio"/> Open Price	?	<input checked="" type="checkbox"/> Price
<input type="radio"/> Ask or High	?	<input checked="" type="checkbox"/> Share Volume
<input type="radio"/> Bid or Low	?	<input checked="" type="checkbox"/> Closing Bid
<input type="radio"/> Number of Trades	?	<input checked="" type="checkbox"/> Closing Ask
<input type="radio"/> Holding Period Return	?	
<input type="radio"/> Return without Dividends	?	

10. **Step 4:** Select the output format (and compression type and date format)

- You can obtain the output of your query in different data formats.
 - Example here: comma-delimited text (*.csv)
- For very large queries it might be recommendable to additionally chose a compression type.
 - zip (*.zip)
- You can also chose your preferred date format
 - YYMMDDn8
- You can also save your query and access it later.

11. Click on “Submit Query”

Step 4: Select 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 to the output file when the data request is finished processing.

Output Format	Compression Type	Date Format
<input type="radio"/> fixed-width text (*.txt)	<input type="radio"/> None	<input checked="" type="radio"/> YYMMDDn8. (e.g. 19840725)
<input checked="" type="radio"/> comma-delimited text (*.csv)	<input checked="" type="radio"/> zip (*.zip)	<input type="radio"/> DATE9. (e.g. 25JUL1984)
<input type="radio"/> Excel spreadsheet (*.xlsx)	<input type="radio"/> gzip (*.gz)	<input type="radio"/> DDMMYY6. (e.g. 250784)
<input type="radio"/> tab-delimited text (*.txt)		<input type="radio"/> MMDDYY10. (e.g. 07/25/1984)
<input type="radio"/> HTML table (*.htm)		<input type="radio"/> DDMMYY10. (e.g. 25/07/1984)
<input type="radio"/> SAS Windows_32 dataset (*.sas7bdat)		<input type="radio"/> YYMMDDs10. (e.g. 1984/07/25)
<input type="radio"/> SAS Windows_64 dataset (*.sas7bdat)		
<input type="radio"/> SAS Solaris_64 dataset (*.sas7bdat)		
<input type="radio"/> dBase file (*.dbf)		
<input type="radio"/> STATA file (*.dta)		
<input type="radio"/> SPSS file (*.sav)		

E-Mail Address *(Optional)*

Custom Field *(Optional)*

Save this query to myWRDS

10. Your query is now processed. A new tab opens which will contain the download link once your query is completed. Click on the download link.

Data Request Summary

Your output is complete. Click on the link below to open the output file.

[e4b76d1f6ef065b0.csv](#) (165 KB, 7060 observations 3 variables)

Download instructions

Internet Explorer and Firefox users... Right-click and select "Save Target As..."

Citation instructions

To cite this data use the following format:

Wharton Research Data Services. "CRSP Daily Stock" wrds.wharton.upenn.edu, accessed 11/19/2017.

Data Request ID	e4b76d1f6ef065b0
Libraries/Data Sets	crspa/dsf /
Frequency/Date Range	day / 30Dec2016 - 31Dec2016
Search Variable	TICKER
Input Codes all item(s)	-all-
Conditional Statements	n/a
Output format/Compression	csv /
Variables Selected	CUSIP
Extra Variables and Parameters Selected	