

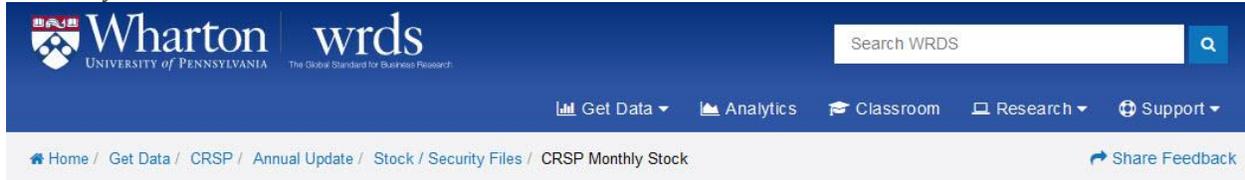


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HOW TO RUN A DATA QUERY WITH CRSP

1. Navigate to CRSP

Under Subscriptions on the home page, select CRSP and then Stock/Security Files and finally Monthly Stock File.



CRSP

Stock / Security Files

Monthly Stock File

Daily Stock File

Stock Market Indexes

Stock Header Info

Query Form

Variable Descriptions

Manuals and Overviews

FAQs

Dataset List

CRSP Monthly Stock

Click here to [preview this dataset!](#) (Beta)

Step 1: Choose your date range.

Date range

2007-01 to 2015-12

Step 2: Apply your company codes.

TICKER PERMNO PERMCO CUSIP NCUSIP HSIICD SICCD

Select an option for entering company codes

Company Codes

Code List Name

Please enter Company codes separated by a space.

Save code list to Saved Codes

2. Enter the Date Range

Enter the date in the format (yyyy-mm) using the textbox, hovering over the text box allows you to see the minimum and maximum dates. Alternatively you can click the textbox and use the calendar option to enter the dates.

i For this example enter 2001-01 to 2001-12

3. Enter the Companies

Select which format your companies will appear in (TICKER, PERMNO, PERMCO, CUSIP, NCUSIP, HSIICD, or SICCD). Enter the companies into the text box, upload a txt file, or use a previously saved codelist. You can use the code lookup to find companies or enter and save a codelist by selecting the option on the right. You could also select the entire database to search from, but this may be time consuming and is not recommended.

i For this example select the ticker option and enter IBM AMZN WMT in the textbox



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4. Select the Variables

Choose the variables you want from the Query List. You can search variables using the textbox. To learn more about a variable select the question mark. A dialog box will appear giving you more information about what kind of data you can pull using that variable.

i For this example select Ticker and Price

5. Add Conditional Statement (Optional)

Use the drop down list to create a statement or select the option to remove the statement builder.

i For this example select the option to remove conditional statement builder

6. 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, but this is not required. You also have the option to save your query.

i For this example select the option fixed-width text (*.txt)

7. Submit Query

This will open a new tab, you should see the message "Your request is being processed...This page will refresh every 5 seconds until the output appears." Once your query is finished you should see the message "Your output is complete. Click on the link below to open the output file."

i Your results should look like the picture below.

PERMNO	date	TICKER	PRC
12490	20010131	IBM	112.00000
12490	20010228	IBM	99.90000
12490	20010330	IBM	96.18000
12490	20010430	IBM	115.14000
12490	20010531	IBM	111.80000
12490	20010629	IBM	113.00000
12490	20010731	IBM	105.21000
12490	20010831	IBM	99.95000
12490	20010928	IBM	91.72000
12490	20011031	IBM	108.07000
12490	20011130	IBM	115.59000
12490	20011231	IBM	120.96000
55976	20010131	WMT	56.80000
55976	20010228	WMT	50.09000
55976	20010330	WMT	50.50000
55976	20010430	WMT	51.74000
55976	20010531	WMT	51.75000
55976	20010629	WMT	48.80000
55976	20010731	WMT	55.90000
55976	20010831	WMT	48.05000