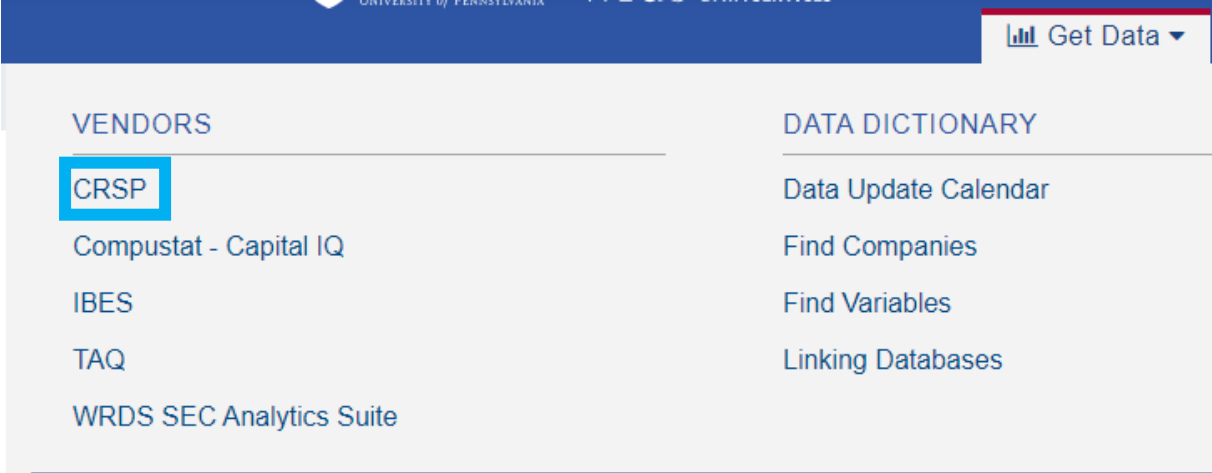


Stock prices
in WRDS (CRSP)
Students Manual

CRSP data vendors are accessible within the primary vendors listed on the homepage of WRDS.



To access daily stock data, navigate to the annual update section and select "Stock/Security Files." Alternatively, you can access the CRSP/Compustat Merged dataset, which provides similar values as the Compustat dataset but covers a shorter time period and offers fewer variables.

CRSP

The Center for Research in Security Prices, LLC (CRSP) maintains the most comprehensive collection of security price, return, and volume data for the NYSE, AMEX and NASDAQ stock markets. Additional CRSP files provide stock indices, beta-based and cap-based portfolios, treasury bond and risk-free rates, mutual funds, and real estate data.

Annual Update

[Bonds and Fixed Income](#) [Indices and Factors](#) [REITs](#)
[Stock Prices](#) [North America](#)

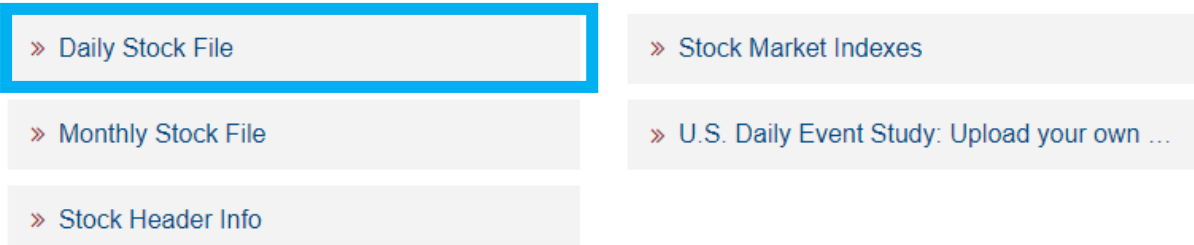
Databases in this section are updated once each year, in early February. Update schedules should not be confused with end-of-day, end-of-month, or end-of-quarter data such as stock prices.

» Stock / Security Files 5	» Stock / Events 5
» Stock - Version 2 (CIZ) 9	» CRSP/Compustat Merged 10

In the "Stock/Security Files" section, you may want to select the "Daily Stock File" as it fulfills the requirement of exporting the most frequent data for stock prices.

Stock / Security Files

Stock / Security Files

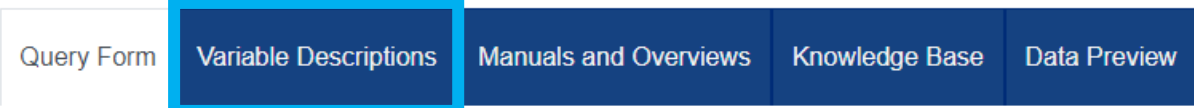


A navigation menu with five items, each in a light gray box with a right-pointing arrow. The first item, 'Daily Stock File', is highlighted with a blue border. The other items are 'Monthly Stock File', 'Stock Header Info', 'Stock Market Indexes', and 'U.S. Daily Event Study: Upload your own ...'.

- » Daily Stock File
- » Monthly Stock File
- » Stock Header Info
- » Stock Market Indexes
- » U.S. Daily Event Study: Upload your own ...

Data points for companies are available from the year 1926, corresponding to the existence of the companies. At the top of the page, under "Variable Descriptions," you can find descriptions for all the variables in the dataset, totaling 61.

CRSP Daily Stock

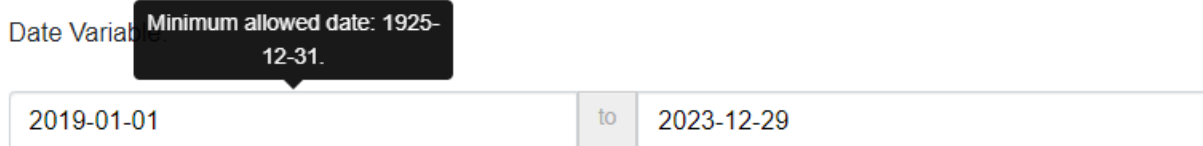


A navigation menu with five items in a dark blue bar. The second item, 'Variable Descriptions', is highlighted with a blue border. The other items are 'Query Form', 'Manuals and Overviews', 'Knowledge Base', and 'Data Preview'.

- Query Form
- Variable Descriptions
- Manuals and Overviews
- Knowledge Base
- Data Preview

CRSP Daily Stock

Step 1: Choose your date range.



A form for selecting a date range. The label 'Date Variable' is partially visible. A tooltip above the first input field reads 'Minimum allowed date: 1925-12-31.'. The first input field contains '2019-01-01', followed by a 'to' separator, and the second input field contains '2023-12-29'.

Date Variable Minimum allowed date: 1925-12-31.

2019-01-01 to 2023-12-29

In the second step, when searching for companies from the list, you can either use previously prepared tickers or find the required ones using the "Code Lookup" function. The tickers for this dataset can be found on public internet pages, and they do not differ from the most popular stock exchange tickers.

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete

ticker Permanent Security Number (permno)
 Permanent Company Number (permco) ncusip siccd

CUSIP Header (cusip)
 Standard Industrial Classification Code (hsiccd)

Select an option for entering your company codes:

Search Name or Ticker Code List Name

Please enter company codes separated by a space.

Example: IBM MSFT AAPL

Code Lookup: CRSP Stock (Annual)]

-----Select Saved Codes List-----

Choose from your saved code lists.

Browse... Company Codes Upload File

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

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.

In the "Code Lookup" function, you can find tickers for the companies by performing a search using only the names of the companies. You can add many companies to the final search list at once.

Code Lookup ⁶⁷

×

No codes have been selected.

The **Company Code Lookup Tool** is designed to find all identifiers associated with a specific company. This tool can retrieve identifiers for multiple companies and then add the codes directly to your query. You can also use this tool to save and download codes for future queries. Downloaded codes are saved in the text (.txt) file format.

1. Start by entering a search term.
2. After the results are displayed, click on identifiers to add them to your list.
3. Last, choose whether to insert your selections into your web query or to download them as a text file.

Clear refinements

VENDOR Q +

PRODUCT NAME Q +

CONCEPT Q +

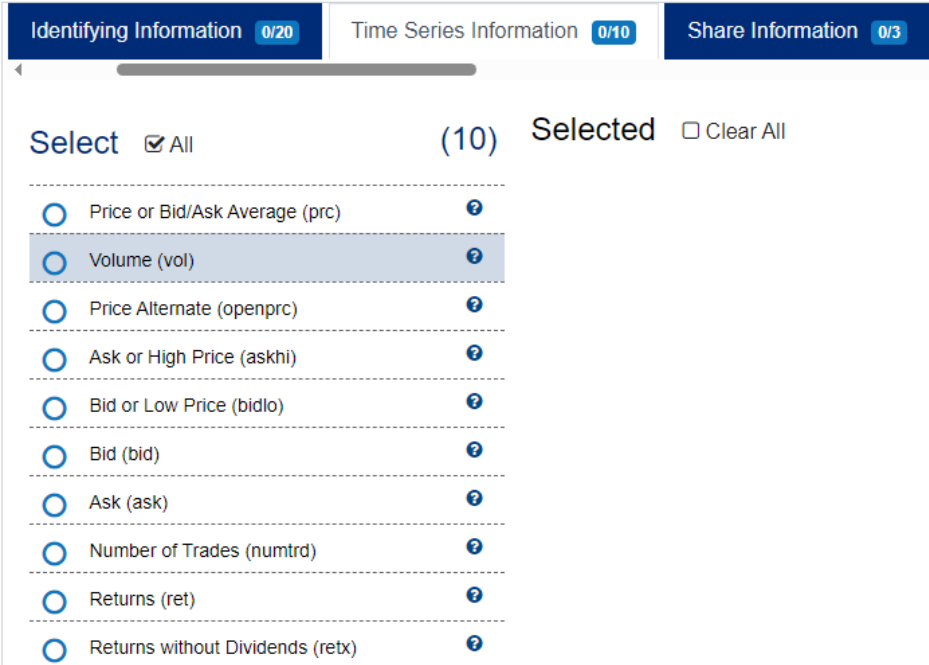
REGION Q +

TABLE CODE Q +

ORACLE CORP; COM NONE, CONS			
FIRST: 1986-03-12	LAST: 2023-12-29	TICKER: ORCL	CUSIP_FULL: 68389X105
SIC: 7379	PERMNO: 10104	PERMCO: 8045	

ORACLE CORP			
FIRST: 20230627	LAST: 20231229	TICKER: ORCL	CUSIP_FULL: 68389X10
PERMNO: 10104	PERMCO: 8045		

In the 3rd step, you need to choose the required variables for your dataset. Note that the initial number of variables is extensive, so you might want to limit the number of variables to export in order to reduce the export time of the file.



In the final step, you can adjust the query of your output. In particularly large cases, you can change the compression type to zip to speed up data exporting.

Step 4: Select query output.

How does this work?

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.

<p>Output Format</p> <ul style="list-style-type: none"> <input checked="" type="radio"/> comma-delimited text (*.csv) <input type="radio"/> Excel spreadsheet (*.xlsx) <input type="radio"/> tab-delimited text (*.txt) <input type="radio"/> HTML table (*.htm) <input type="radio"/> SAS Windows_64 dataset (*.sas7bdat) <input type="radio"/> STATA file (*.dta) 	<p>Compression Type</p> <ul style="list-style-type: none"> <input checked="" type="radio"/> Uncompressed <input type="radio"/> zip (*.zip) <input type="radio"/> gzip (*.gz) 	<p>Date Format</p> <ul style="list-style-type: none"> <input checked="" type="radio"/> YYYY-MM-DD. (e.g. 1984-07-25) <input type="radio"/> MM/DD/YYYY. (e.g. 07/25/1984) <input type="radio"/> DD/MM/YYYY. (e.g. 25/07/1984) <input type="radio"/> YYYYMMDD. (e.g. 19840725)
<p>E-Mail Address <i>(Optional)</i></p> <div style="border: 1px solid #ccc; padding: 2px; display: flex; align-items: center;"> <input style="width: 150px;" type="text" value="E-mail"/> Edit Preferences </div>	<p>Custom Field <i>(Optional)</i></p> <div style="border: 1px solid #ccc; padding: 2px; display: flex; align-items: center;"> <input style="width: 150px;" type="text" value="Custom Field"/> ? </div>	
<p>Save This Query <i>(Optional)</i></p> <div style="border: 1px solid #ccc; padding: 2px; display: flex; align-items: center;"> <input type="checkbox"/> <input style="width: 100px;" type="text" value="Saved Query Name"/> ? </div>	<p>Notes on this Query <i>(Optional)</i></p> <div style="border: 1px solid #ccc; padding: 2px; min-height: 20px;"> <p>Saved Query Notes</p> </div>	
<div style="background-color: #0056b3; color: white; padding: 5px 15px; display: inline-block; border-radius: 3px;">Submit Form</div>		