

wrds. Tutorial

Researchers might wish to use WRDS to find total assets for GE for all years between 1995 and 2004, or daily closing stock prices for Microsoft and IBM for the period from 1990 through 2004.

While these requests are for different types of data, for different sets of companies, for different periods, and from different databases, they all can be searched via WRDS' standard Web-based interface for creating a request for data from any of the WRDS databases.

The following screenshots will help guide you through the necessary steps for a typical request for data. Other examples are also available at <https://wrds.wharton.upenn.edu/demo/trydemo.shtml>

Wharton Research Data Services - Microsoft Internet Explorer

Address <http://wrds.wharton.upenn.edu/home/index.shtml>

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wrds. datasets Select a dataset

Wharton UNIVERSITY OF PENNSYLVANIA

Wharton Research Data Services //The Path to Business Intelligence > logout now!

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WRDS taps the most comprehensive sources of financial, accounting, economic, management, marketing, banking, and insurance data. ([More about WRDS](#))

Dataset List by Vendor Dataset List by Concept

American University subscribes to datasets from the following providers (for details on datasets and permissions within each group, see [My Permissions](#) in the left sidebar)

- COMPSTAT Global & EMDB
- COMPSTAT North America
- CRSP

Free access data sets:

- Bank Regulatory
- Blockholders
- CBOE Indexes
- DMEF
- Fama French
- FDIC
- Federal Reserve Bank Reports
- Penn World Tables
- PHLX
- SEC Disclosure of Order Execution

Use [WRDS Tools](#) for company search and other services.

WRDS also offers access to datasets from the following providers:

- Audit Analytics
- Bureau van Dijk
- ComScore

1. Select your desired dataset

Additions to WRDS

Need Support?

EFA Session for PhD Students Submit your research paper

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WRDS Terms of Use

CRSP - Microsoft Internet Explorer

Address: http://wrds.wharton.upenn.edu/ds/crsp/index.shtml

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CRSP //The Center for Research in Security Prices

2. Select your desired data

Annual Updates

- Monthly Stocks
- Daily Stocks
- Indices and Deciles
- Mutual Funds
- Monthly Treasuries
- Daily Treasuries

CRSP/COMPUSTAT Merged Database

- Industrial Annual
- Industrial Quarterly
- Prices, Dividends & Earnings - Ann.Fmt.
- Prices, Dividends & Earnings - Mon.Fmt.
- Bank Annual
- Bank Quarterly
- Segments

Tools

- Events and Names
- Returns + Decile Assignments
- Market Indices
- Mutual Fund Returns + Fama-French

Quarterly Updates...

The Center for Research in Security Prices (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- and cap-based portfolios, treasury bond and risk-free rates, and mutual fund databases.

CRSP also provides CRSP/COMPSTAT Merged Database, a database that simplifies matching COMPSTAT financial data to the CRSP security price data.

CRSP is a research center at the University of Chicago Graduate School of Business, and maintains historical data spanning from December 1925 to the present. CRSP's trademark of unique issue identifiers tracks a continuous history of securities, providing a seamless time-series examination of the issue's history. CRSP's unparalleled accuracy and dedication to excellence has made CRSP data a staple of academic and commercial research and data analysis throughout the world.

CRSP was founded in 1960 by James H. Lorie and Lawrence Fisher, Professors at the University of Chicago Graduate School of Business to advance research in operations of security markets. To this end, CRSP is the first organization to have compiled accurate and computerized information, and to have made the data available to academic and commercial markets. Since that time, CRSP has continued to develop and to compile comprehensive securities products for your use.

The CRSP US Government Bond File is available in two frequencies: daily and monthly. The daily product contains data for about 3,100 marketable US Government securities traded in the secondary market and during the issued trading period from June 14, 1961 to the present. The monthly product contains data for approximately 5,000 bonds, notes, and bills since 1925. Additional CRSP files contain information on stock summaries (indices), treasury bills, maturity portfolios, fama-bliss discount bonds, Risk Free rates, cap based portfolios, S&P 500, and bonds, bills, and inflation.

The CRSP data files are proprietary, the data copyrighted and usage restricted to personal or academic use in accordance with permissions as identified at www.crsp.com.

For more information regarding CRSP products, visit the [CRSP home page](#).

Copies of the CRSP data manuals are available online in the [Documentation and Manuals](#) section.

Unless otherwise noted, all material is

CRSP - Stock - Microsoft Internet Explorer

Address: http://wrds.wharton.upenn.edu/ds/crsp/msf/

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CRSP //The Center for Research in Security Prices

3. Set the frequency

CRSP Monthly Stock

Data Query | [Documentation](#) | [Data](#)

Step One: Date Range

Frequency: Monthly

Beginning: Jan 1998

Ending: Dec 2004

Select frequency and range of data.

4. Set the date range

Step Two: Search

Search By: TICKER

Choose 1 Of 3 Methods

1. Company Codes

[Code Lookup](#)

2. File Containing Company Codes

[Browse...](#)

3. Entire Database

Select the variable used to search the database. Enter the companies using 1 of 3 methods.

- Codes separated by a single space.
Example: `ibm msft dell`
- A text file ([File Format](#)) on your local computer with codes entered one per line.
Example:
`ibm
msft
dell`
- All companies

5. Choose to lookup by Ticker, GVKEY, CUSIP, etc.

CRSP - Stock - Microsoft Internet Explorer

Address: <http://wrds.wharton.upenn.edu/ds/crsp/msf/>

Step Three: Variables

Select variables to be included in the output. You can select multiple data items by holding the control key while clicking. See [documentation](#) for a description of each data item.

Identifying Information

- Cusip
- Ncusip
- Company Name
- Ticker
- CRSP Permanent Company Number
- Share Code
- Share Class
- Nasdaq Issue Number
- Exchange Code
- Header Exchange Code
- SIC Code
- Header SIC Code
- Header SIC Major Group
- Header SIC Industry Group

Price, Volume, and Returns Information

- Price
- Secondary Price
- Ask or High
- Bid or Low
- Share Volume
- Holding Period Return
- Holding Period Return without Dividends

Supplemental NASDAQ Time Series

- Closing Bid
- Closing Ask

Share Information

- Number of Shares Outstanding
- Share Flag

Delisting Information

- Delisting Code
- New CRSP Permno
- Date of Next Available Information
- Amount After Delisting
- Delisting Price
- Date of Delisting Payment
- Delisting Return
- Delisting Return without Dividends

Distribution Information

- Distribution Code
- Dividend Cash Amount
- Factor to Adjust Price
- Factor to Adjust Shares
- Cumulative Factor to Adjust Price
- Cumulative Factor to Adjust Shares
- Declaration Date
- Record Date
- Payment Date
- Acquiring PERMNO
- Acquiring PERMCO

Nasdaq Information

- Traits Code
- National Market Indicator
- Market Maker Count
- NASD Index

6. Select the data items you want included

CRSP - Stock - Microsoft Internet Explorer

Address: <http://wrds.wharton.upenn.edu/ds/crsp/msf/>

Nasdaq Information

- Traits Code
- National Market Indicator
- Market Maker Count
- NASD Index

Market Information (NYSE/AMEX/Nasdaq)

- Value-Weighted Return (includes distributions)
- Value-Weighted Return (excluding dividends)
- Equal-Weighted Return (includes distributions)
- Equal-Weighted Return (excluding dividends)
- Return on S&P Composite Index

Step Four: Output

Output Format:

Compression Type:

E-Mail Address (Optional):

Example: **username@school.edu**

[How 'Save Query' Works -- Using our WDRS Queries](#)

7. Select file output format

8. Click on Submit Request

Data Request Summary - Mozilla Firefox

File Edit View Go Bookmarks Tools Help

http://wrds.wharton.upenn.edu/output/231301972.html?

my.american AU Library AU Status WhatsUp Hotmail Gmail NYTimes WPost SF Gate Wired News Wachovia Netflix Boing Boing

Data Request Summary

Data Request ID	231301972
Libraries/Data Sets	comp/compann /
Frequency/Date Range	ann / 1995 - 2004
Search Variable	SMBL
Input Codes 3 item(s)	ibm msft dell
Conditional Statements	n/a
Output format/Compression	txt /
Variables Selected	SMBL CONAME DATA42 DATA43
Extra Variables and Parameters Selected	

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

[231301972.txt](#) (2 KB, 30 observations, 6 variables)

Download instructions
Netscape users... Shift-click
Internet Explorer users... Right-click and select "Save Target As..."

9. Your output file will be available here

Done

Mozilla Firefox

File Edit View Go Bookmarks Tools Help

http://wrds.wharton.upenn.edu/output/231301972.txt

my.american AU Library AU Status WhatsUp Hotmail Gmail NYTimes WPost SF Gate Wired News Wachovia Netflix Boing Boing

GVKEY	yeara	SMBL	CONAME	DATA42	DATA43
6066	1995	IBM	INTL BUSINESS MACHINES CORP	.	165
6066	1996	IBM	INTL BUSINESS MACHINES CORP	.	-137
6066	1997	IBM	INTL BUSINESS MACHINES CORP	.	-50
6066	1998	IBM	INTL BUSINESS MACHINES CORP	.	-89
6066	1999	IBM	INTL BUSINESS MACHINES CORP	.	-288
6066	2000	IBM	INTL BUSINESS MACHINES CORP	.	-728
6066	2001	IBM	INTL BUSINESS MACHINES CORP	.	-841
6066	2002	IBM	INTL BUSINESS MACHINES CORP	.	-524
6066	2003	IBM	INTL BUSINESS MACHINES CORP	.	27
6066	2004	IBM	INTL BUSINESS MACHINES CORP	.	1072
12141	1995	MSFT	MICROSOFT CORP	.	12
12141	1996	MSFT	MICROSOFT CORP	.	15
12141	1997	MSFT	MICROSOFT CORP	.	28
12141	1998	MSFT	MICROSOFT CORP	.	39
12141	1999	MSFT	MICROSOFT CORP	.	49
12141	2000	MSFT	MICROSOFT CORP	.	65
12141	2001	MSFT	MICROSOFT CORP	.	86
12141	2002	MSFT	MICROSOFT CORP	.	77
12141	2003	MSFT	MICROSOFT CORP	.	88
12141	2004	MSFT	MICROSOFT CORP	.	141
14489	1995	DELL	DELL INC	.	8
14489	1996	DELL	DELL INC	.	18
14489	1997	DELL	DELL INC	.	20
14489	1998	DELL	DELL INC	.	21
14489	1999	DELL	DELL INC	.	51
14489	2000	DELL	DELL INC	.	36
14489	2001	DELL	DELL INC	.	40
14489	2002	DELL	DELL INC	.	38
14489	2003	DELL	DELL INC	.	42
14489	2004	DELL	DELL INC	.	48

10. An example of a file output.

Done