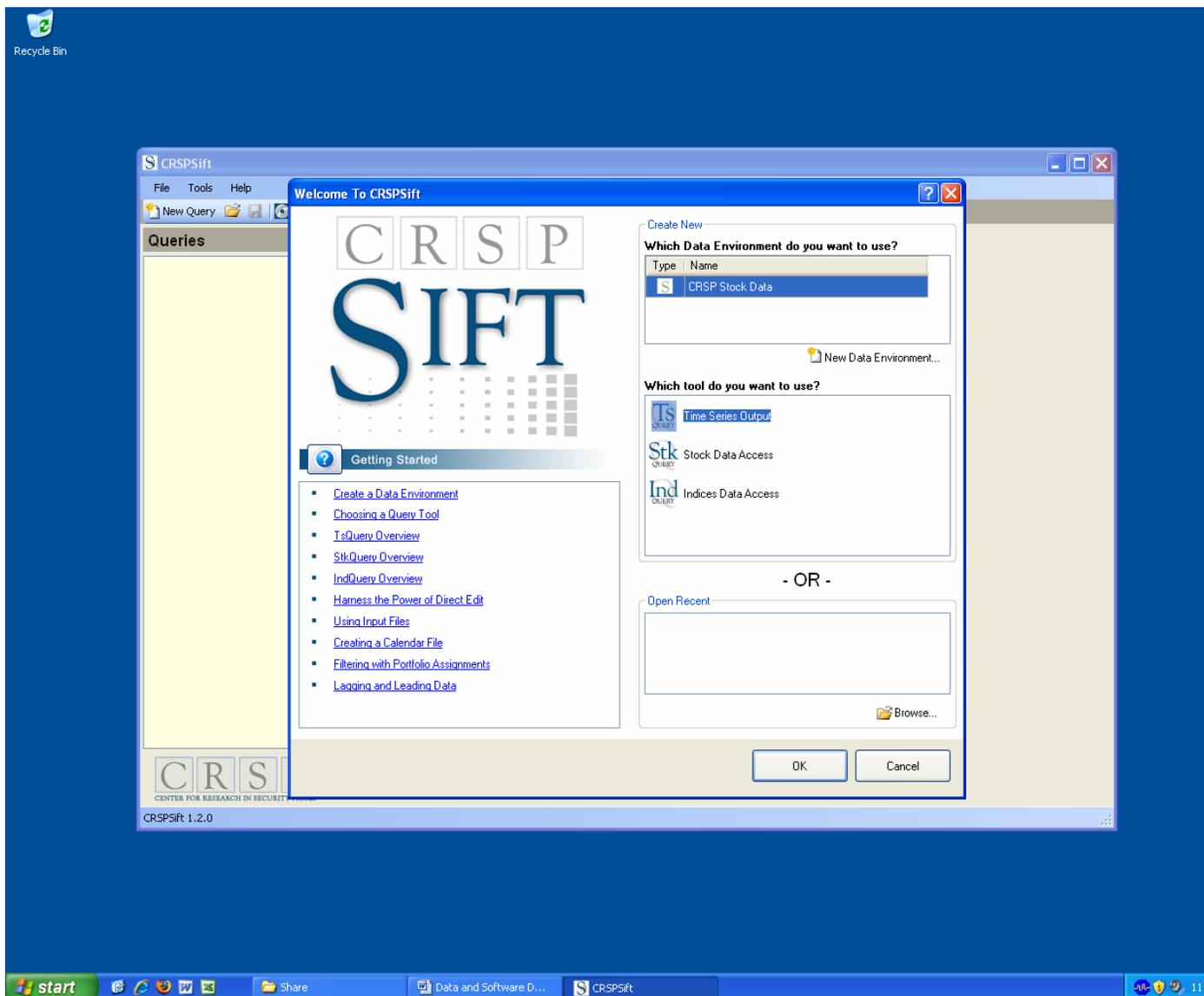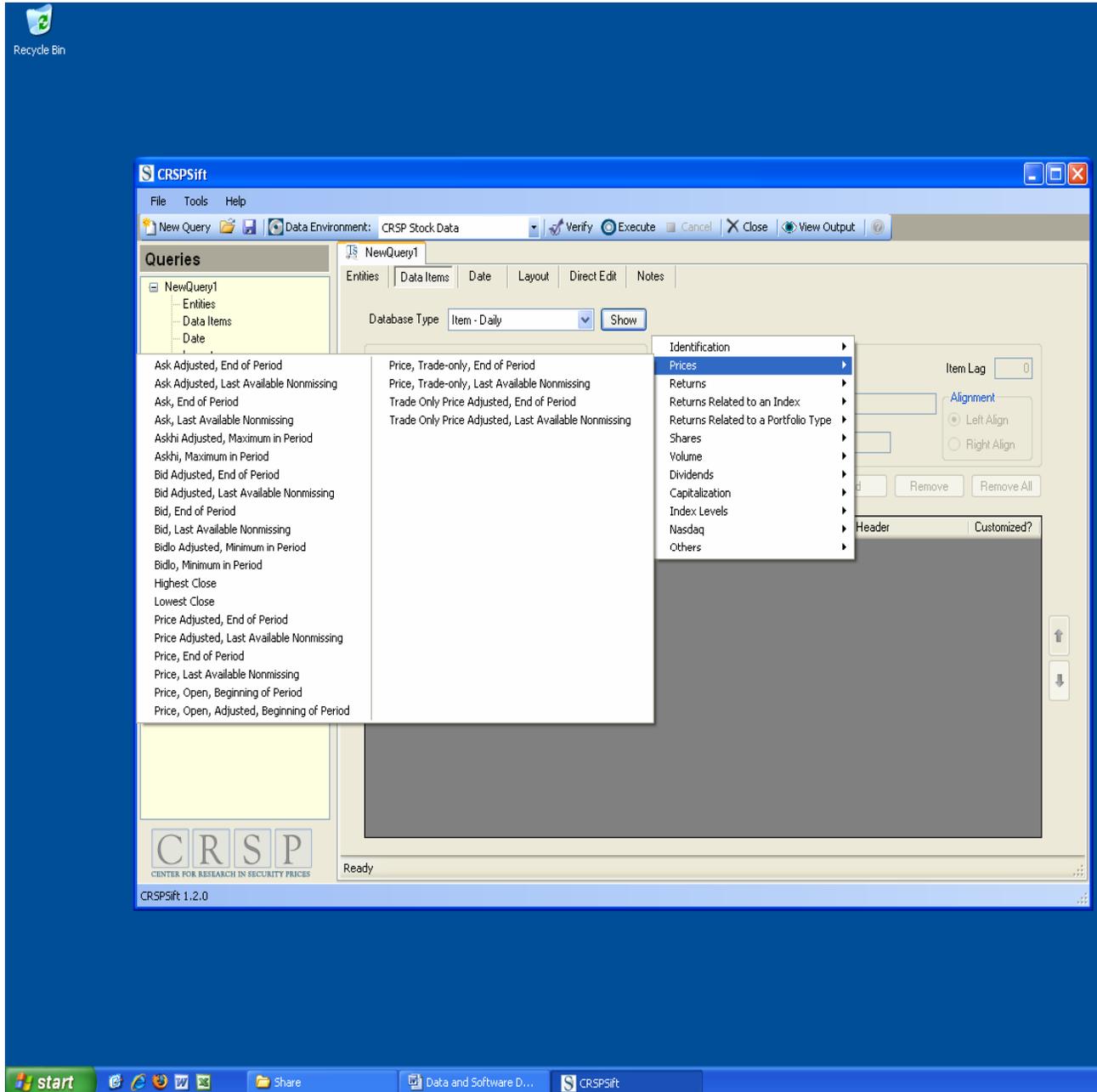# CRSP – Center for Research in Securities Prices

CRSP is a database of stock prices and trading volumes for companies listed on the stock exchanges. It covers the time period from 1926 to present. Data is updated quarterly. It also contains dividend payment data, returns data, and some company specific information.

The latest interface that filters and downloads data is called CRSPSift. To use CRSP, click Start, All Programs, Financial Center Programs and select CRSPSift from the list. CRSPSift program dialog box opens. For first time use, setting up data environment may be required. Otherwise click on CRSP Stock Data. Select Time Series Output or Stock Data Access or Indices Data Access as desired. Click Ok.

For Time Series stock data, click Entities, in the Entity Type Selection pull down, select "List" and click New. This allows you to search for companies by name, perm number or other identifiers and add to your sample. Click Find and type the word(s) contained in company name and click Locate. Browse in the list, highlight your company and click Select. Click Add. Repeat as many times as necessary for each company. Alternatively, the company list file can be prepared and uploaded. Once the list of companies is complete, click Data Items. From the pull down menu, select Daily or Monthly. Click Show. Scroll through the available items (variables) and click on your choice. You can read description of the variables. Click Add. Repeat as necessary.

Then click on Date. Specify the time period desired by typing in the Start Date and End Date (yyyy-mm-dd format). Click on Layout. Choose desired layout, preview and provide the folder and file name for your output. Click Verify to verify every step is correct. Any error will be indicated at the bottom, otherwise it says Query Verified. Click Execute. When you see Query Completed, you can click View Output or simple open your output file in the folder you had specified. CRSP output is in text format. You can click on Entities, Data Items, Date, etc. any time and modify the query. You can also click on New Query and run another query without closing the program.