

Financial Services Laboratory

CRSP Module 001

Designed by: David H. Myers and Anne Anderson

Topic: Accessing CRSP ts-print

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Learning objective: Download CRSP data

Description

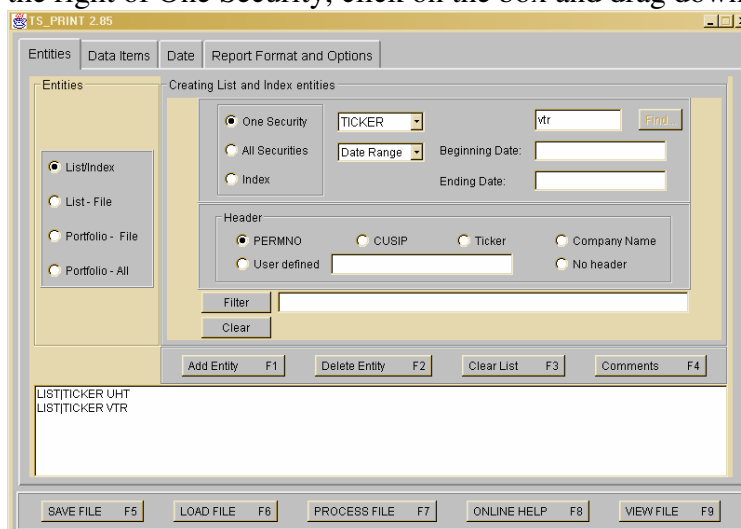
Students are required to access CRSP to obtain monthly prices and shares outstanding for selected companies. Students must choose between using adjusted and unadjusted data.

Step 1: CRSP

- Make sure that CRSP software is loaded on the computer. Check under programs. If not, it can be downloaded to any computer in Rauch Business Center using Install Software. After installation it is wise to restart your computer
- Under **START Programs**, open **LAN CRSP Access 2.9, ts_print**. You will experience problems if version 2.85 has been previously loaded.
- If you are in the FSL, when you click on **ts_print** in **Programs** you will be directed to a DOS command prompt. You will need to enter your user name and password. For the user name, first type **ad** followed by your userid.
 - Example: **ad\jjj204**
- **CRSP** should now work.

Entities Tab

- Under the **Entities** tab, **Creating List and Index** entities, click on One Security. Then to the right of One Security, click on the box and drag down to **TICKER**



- In the box to the left of **Find**, enter the company's ticker.
- Then hit F1 or click on **Add Entity**. Repeat the last two steps for each of the companies in your industry.

Data Item Tab

- Data Item, for monthly returns enter **mret** in the Select Data Item box and then hit F1 or click on Add Item
- For additional items, click **Find** and use the pull down menu.

The screenshot shows the 'Data Items' tab in the TS_PRINT 2.85 application. The interface includes a 'Select Data Item' field with 'mret' entered and a 'Find...' button. Below this are radio buttons for 'Default', 'SUBNO.', 'INDNO.', and 'PORTTYPE'. There are also fields for 'Field Width', 'Header', 'Data Type', and 'Data Length', along with 'Left Align' and 'Right Align' radio buttons. A row of buttons includes 'Add Item F1', 'Delete Item F2', 'Clear List F3', and 'Add Comment F4'. At the bottom, there are buttons for 'SAVE FILE F5', 'LOAD FILE F6', 'PROCESS FILE F7', 'ONLINE HELP F8', and 'VIEW FILE F9'. A text area at the bottom contains the text 'ITEMID mret'.

Date Tab

- Choose monthly under Calendar Name
- Type in 20000101-20041231 with Fixed Date Range selected.
- Click on Add Date Specification or hit F1

The screenshot shows the 'Date' tab in the TS_PRINT 2.85 application. It features a 'Calendar Name' dropdown menu set to 'monthly' and a 'Calendar Format' dropdown menu set to 'YYYYMMDD'. Below these are radio buttons for 'Fixed Date Range' (selected) and 'Relative Date Range', with a text field containing '19970101-20031231'. To the right are radio buttons for 'Report on Calendar Basis' (selected) and 'Report on Fiscal Basis'. A row of buttons includes 'Add Date Specification F1', 'Clear Date Specification F3', and 'Add Comment F4'. At the bottom, a text area contains the text 'CALNAME monthly|RANGE 19970101-20031201|CALFORMAT 1'.

Report Format and Options Tab

- X-axis assignment, choose ENTITY and yes for Header
- Y-axis assignment, choose DATE and yes for Header
- Z-axis assignment, choose ITEM and yes for Header and 1 for Z Axis Data Flag

- For Output File Name, you cannot have a file or directory name with a space. For example type **h:\pricedata.csv**, **delimiter=,**
- Hit F1 or click on the Add Options button
- Click on **Process File** or F7. Click on **Process Screen data**
- Remember to click **SAVE FILE**. After it is saved email to your home machine or save it on your LU Public directory.

Entities		Data Items		Date		Report Format and Options	
X - AXIS ASSIGNMENT		Y - AXIS ASSIGNMENT		Z - AXIS ASSIGNMENT			
ENTITY	Header <input checked="" type="radio"/> Yes <input type="radio"/> No	DATE	Header <input checked="" type="radio"/> Yes <input type="radio"/> No	ITEM	Header <input checked="" type="radio"/> Yes <input type="radio"/> No	Z Axis Data Flag <input checked="" type="radio"/> 1 <input type="radio"/> 2 <input type="radio"/> 3	
Output File Name	Field Delimiter	Row Delimiter	Delisting Returns	Partial Period Data	NOFILL	COMPACT	
c:\temp\reit1.csv	,		<input checked="" type="radio"/> No <input type="radio"/> Default Missing <input type="radio"/> Custom Missing	<input type="radio"/> Yes <input checked="" type="radio"/> No	<input checked="" type="radio"/> Yes <input type="radio"/> No	<input type="radio"/> Yes <input checked="" type="radio"/> No	
Report Name	Character Delimiter	Buffer Size					
Add Options F1		Clear List F3		Add Comment F4			
<pre>X ENTITY,YES Y DATE,YES Z ITEM,YES,1 OUTNAME c:\temp\reit1.csv FIELDDELIM C NOFILL</pre>							