

# Stock prices and returns

Go to WRDS; In the main WRDS page

Click on CRSP in the main menu

Click on Monthly Stocks (A) on right

Fill as follows: Next to the arrow fill or click ←

For File Containing Company Codes INPUT your file, show

Beginning	<input type="text" value="Jan"/>	<input type="text" value="2007"/>	←
Ending	<input type="text" value="Dec"/>	<input type="text" value="2007"/>	←

Search By	<input type="text" value="TICKER"/>	<a href="#">Using Ticker Symbols and CUSIPs</a>
Choose 1 Of 3 Methods		
<input type="checkbox"/>	1. Company Codes	
	<input type="text"/>	<a href="#">Code Lookup</a>
	File Containing Company Codes	
<input checked="" type="checkbox"/>	2. <b>INPUT your file here</b>	←
<input type="checkbox"/>	3. Entire Database	
Conditional Statements (Optional)		

Identifying Information		<a href="#">Select All</a>	<a href="#">Clear</a>
<input type="checkbox"/>	<a href="#">Cusip</a>	<input type="checkbox"/>	<a href="#">Ncusip</a>
<input checked="" type="checkbox"/>	<a href="#">Company Name</a>	<input checked="" type="checkbox"/>	<a href="#">Ticker</a>
<input type="checkbox"/>	<a href="#">CRSP Permanent Company Number</a>	<input type="checkbox"/>	<a href="#">Share Code</a>
<input type="checkbox"/>	<a href="#">Share Class</a>	<input type="checkbox"/>	<a href="#">Nasdaq Issue Number</a>
<input type="checkbox"/>	<a href="#">Exchange Code</a>	<input type="checkbox"/>	<a href="#">Header Exchange Code</a>
<input type="checkbox"/>	<a href="#">SIC Code</a>	<input type="checkbox"/>	<a href="#">Header SIC Code</a>
<input type="checkbox"/>	<a href="#">Header SIC Major Group</a>	<input type="checkbox"/>	<a href="#">Header SIC Industry Group</a>
<input type="checkbox"/>	<a href="#">Names Ending</a>	<input type="checkbox"/>	<a href="#">Date</a>
<input type="checkbox"/>	<a href="#">Trading Symbol</a>	<input type="checkbox"/>	<a href="#">North American Industry Class System</a>
<input type="checkbox"/>	<a href="#">Primary Exchange</a>	<input type="checkbox"/>	<a href="#">Trading Status</a>
<input type="checkbox"/>	<a href="#">Security Status</a>		
Time Series Information		<a href="#">Select All</a>	<a href="#">Clear</a>
<input checked="" type="checkbox"/>	<a href="#">Price</a>	<input type="checkbox"/>	<a href="#">Price Alternate</a>
<input type="checkbox"/>	<a href="#">Price Alternate Date</a>	<input type="checkbox"/>	<a href="#">Ask or High</a>
<input type="checkbox"/>	<a href="#">Bid or Low</a>	<input type="checkbox"/>	<a href="#">Closing Bid</a>
<input type="checkbox"/>	<a href="#">Closing Ask</a>	<input type="checkbox"/>	<a href="#">Share Volume</a>
<input checked="" type="checkbox"/>	<a href="#">Holding Period Return</a>	<input type="checkbox"/>	<a href="#">Holding Period Return without Dividends</a>
Share Information		<a href="#">Select All</a>	<a href="#">Clear</a>

Delisting Information [Select All](#) [Clear](#)

[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](#)

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Distribution Information [Select All](#) [Clear](#)

[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](#)

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Nasdaq Information [Select All](#) [Clear](#)

[Traits Code](#)  [National Market Indicator](#)  [Market Maker Count](#)  [NASD Index](#)

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Market Information (NYSE/AMEX/Nasdaq) [Select All](#) [Clear](#)

[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](#)

Output [Format](#)

comma-delimited text (\*.csv) ▼

Date [Format](#)  ▼

Compression Type

<none> ▼

E-Mail Address (Optional)

The output will be a \*.csv file. Click and open it.  
 Cut and paste the data into  
 Sample workbook, "Stock Prices from CRSP" worksheet in the right columns

# Earnings Forecasts

Go to WRDS; In the main WRDS page

Go to I/B/E/S

On the left column Summary click on Summary

Fill as follows:

For File Containing Company Codes INPUT your file, show

## I/B/E/S Summary History - Summary Statistics

Data Query | [Data Contents](#) | [Documentation](#) | [Retrieve from myWRDS Queries](#)

### Step One: Select Date Variable and Range

Date Variable	<input type="text" value="IBES Statistical Period"/>	←
<input checked="" type="checkbox"/>	Specific Date Range:	
Beginning	<input type="text" value="Mar"/> <input type="text" value="2007"/>	←
Ending	<input type="text" value="Mar"/> <input type="text" value="2007"/>	←
<input type="checkbox"/>	Entire Date Range	

### Step Two: Search

Search By	<input type="text" value="Official Ticker"/>	<a href="#">Using Ticker Symbols and CUSIPs</a>
Choose 1 Of 3 Methods		
<input checked="" type="checkbox"/>	1. Company Codes	
	<input type="text"/>	<a href="#">Code Lookup</a> <a href="#">Enhanced Code Lookup</a>
<input checked="" type="checkbox"/>	2. File Containing Company Codes	
	<b>INPUT your file here</b>	←
<input type="checkbox"/>	3. Entire Database	
I/B/E/S Universe:	<input checked="" type="checkbox"/> US ONLY	<input type="checkbox"/> International ONLY <input type="checkbox"/> Both
Measures (non-EPS may be sparse)	<a href="#">Select All</a> <a href="#">Clear All</a>	
<input checked="" type="checkbox"/>	Earnings Per Share (EPS)	←
<input type="checkbox"/>	Book Value Per Share (BPS)	<input type="checkbox"/> Cash-Flow Per Share (CPS)
	<input type="checkbox"/> Dividend Per Share (DPS)	<input type="checkbox"/> Earnings Before
	<input type="checkbox"/> Goodwill (EBG)	<input type="checkbox"/> Earnings Before Interest (EBI)
	<input type="checkbox"/> Earnings Before Income Tax (EBT)	<input type="checkbox"/> Funds From
	<input type="checkbox"/> Operations (FFO)	<input type="checkbox"/> GAAP Earnings Per Share (GPS)
	<input type="checkbox"/> Net Asset Value (NAV)	<input type="checkbox"/> Net Debt (NDT)
	<input type="checkbox"/> Net	<input type="checkbox"/> Income (NET)
	<input type="checkbox"/> Operating Profit (OPR)	<input type="checkbox"/> Profit Before Taxes (PRE)
	<input type="checkbox"/> Return on Assets (ROA)	<input type="checkbox"/> Return on
	<input type="checkbox"/> Equity (ROE)	<input type="checkbox"/> Sales (SAL)
Forecast Period Indicator (FPI)	<a href="#">Select All</a> <a href="#">Clear All</a>	

<input checked="" type="checkbox"/>	Fiscal Year 1 (1)	<input type="checkbox"/>	Fiscal Year 2 (2)	<input type="checkbox"/>	Fiscal Year 3 (3)	<input type="checkbox"/>	Fiscal Year 4 (4)	<input type="checkbox"/>	Fiscal Year 5 (5)
<input type="checkbox"/>	Fiscal Year 6 (E)	<input type="checkbox"/>	Fiscal Year 7 (F)	<input type="checkbox"/>	Fiscal Year 8 (G)	<input type="checkbox"/>	Fiscal Year 9 (H)	<input type="checkbox"/>	Fiscal Year 10 (I)
<input type="checkbox"/>	Fiscal Year > 10 (X)								
<input type="checkbox"/>	Quarter 1 (6)	<input type="checkbox"/>	Quarter 2 (7)	<input type="checkbox"/>	Quarter 3 (8)	<input type="checkbox"/>	Quarter 4 (9)	<input type="checkbox"/>	Quarter 5 (N)
<input type="checkbox"/>	Quarter 7 (P)	<input type="checkbox"/>	Quarter 8 (Q)	<input type="checkbox"/>	Quarter > 8 (Y)				
<input type="checkbox"/>	Semiannual 1 (A)	<input type="checkbox"/>	Semiannual 2 (B)	<input type="checkbox"/>	Semiannual 3 (C)	<input type="checkbox"/>	Semiannual 4 (D)	<input type="checkbox"/>	Semiannual > 4 (Z)
<input type="checkbox"/>	Long-Term Growth (0)								

**Step Three: Variables**

Identifying Information		<a href="#">Select All</a>	<a href="#">Clear All</a>
<input checked="" type="checkbox"/>	Official Ticker	<input type="checkbox"/>	I/B/E/S Ticker
<input type="checkbox"/>	CUSIP (8-digit)	<input checked="" type="checkbox"/>	Company Name
<b>Other Variables</b> <b>Click this&gt;</b> <a href="#">Select All</a> <a href="#">Clear All</a>			
<input checked="" type="checkbox"/>	Forecast Period End Date	<input checked="" type="checkbox"/>	IBES Statistical Period
<input checked="" type="checkbox"/>	Fiscal Period	<input checked="" type="checkbox"/>	Estimate Flag
<input checked="" type="checkbox"/>	Number of Estimates	<input checked="" type="checkbox"/>	Number of
<input checked="" type="checkbox"/>	Number Up	<input checked="" type="checkbox"/>	Number Down
<input checked="" type="checkbox"/>	Median Estimate	<input checked="" type="checkbox"/>	Mean Estimate
<input checked="" type="checkbox"/>	Standard Deviation	<input checked="" type="checkbox"/>	High Estimate
<input checked="" type="checkbox"/>	Low Estimate	<input checked="" type="checkbox"/>	Actual Value
<input checked="" type="checkbox"/>	Report Date of Earnings	<input checked="" type="checkbox"/>	Currency Code
<input checked="" type="checkbox"/>	U.S. Firm (1=US; 0=Non-US)	<input checked="" type="checkbox"/>	

**Step Four: Output**

Sort Sequence		
1st	<input type="text" value="OFTIC"/>	<input type="text" value="FPEDATS"/>
2nd	<input type="text" value="FPEDATS"/>	<input type="text" value="&lt;none&gt;"/>
3rd	<input type="text" value="&lt;none&gt;"/>	<input type="text" value=""/>
Output <a href="#">Format</a>		
<input type="text" value="comma-delimited text (*.csv)"/>		
Date <a href="#">Format</a>		
<input type="text" value="YYMMDDn8. (e.g. 19840725, Default Format)"/>		
Compression Type		
<input type="text" value="&lt;none&gt;"/>		
E-Mail Address (Optional)		

The output will be a \*.csv file. Click and open it.  
 Cut and paste the data into Sample workbook, "From IBES" worksheet in the right columns.  
 In the TIC column, cut and paste column of OFTIC from the same sheet "From IBES" worksheet.

Go to the Analysis worksheet.  
 In the TIC column, cut and paste column of OFTIC from "From IBES" worksheet.  
 You should see the Earnings Information content chart.