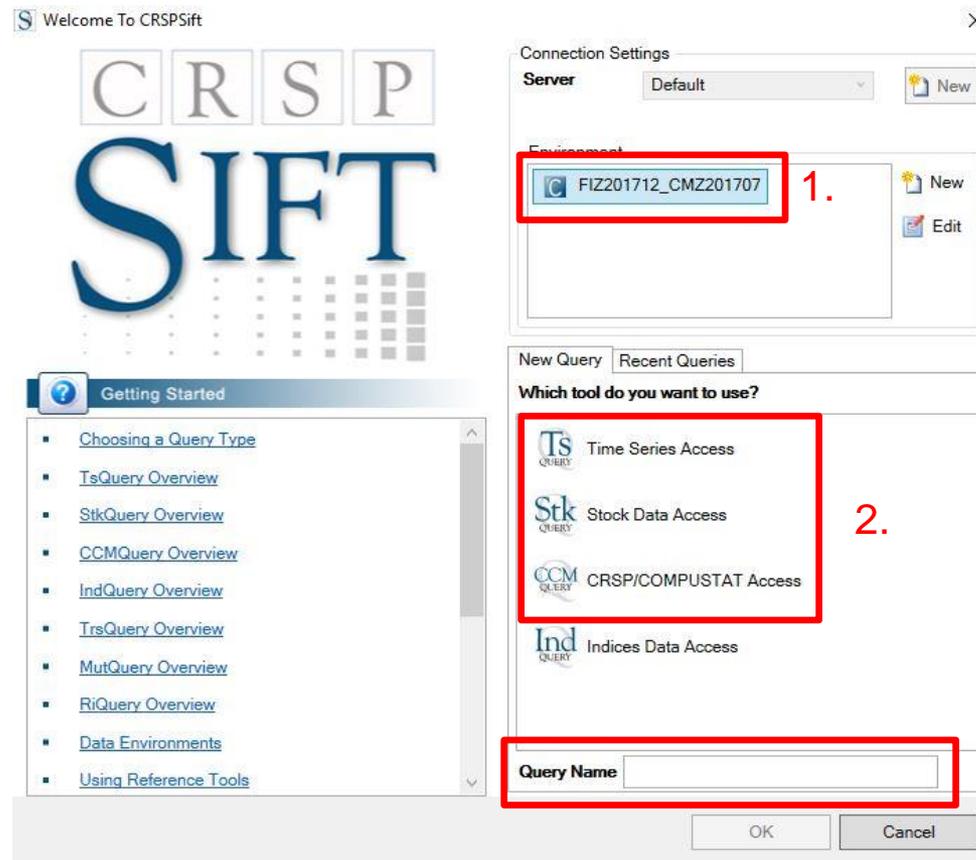# Data request

1. Start CRSPSift. The following screen should appear:

1. Chose the needed environment.

2. Choose the needed tool. See the next page for detailed information regarding the different tools.

3. You may want to save your query afterwards. If so, you can give it a name here.

4. Click OK

Data request

> ## Time Series Access

Compustat and CRSP data. Allows to download the data for an Event Study by setting a relative data range. No data groups possible.

> ## Stock Data Access

Only stock price information. Download all predefined portfolios possible.

> ## CRSP/Compustat Access

Compustat and CRSP data. Data groups possible.

> ## Indices Data Access

Intraday data of the CRSP Indices from 2011 onwards.

Data request

Data request

1. Define your period. You can switch between Fiscal Period or Calendar by clicking on Date Display.

2. If needed, you can restrict your request to a specific group of firms or one firm. It is also possible to create a list with firms, identified over PERMNO, GVKEY, CUSIP or Ticker.

   To do so, create a text file with an entry for each company, one per row, using the active key you selected. If you want to access security data, you also need to provide the IID. Your text file should then have the form: Identifier.IID

Data request

3. Click on Select/Edit Data Items to select the data items you are interested in.

You can either navigate through the different items or you can search directly. A comprehensive list of items can be found in the corresponding database guide.
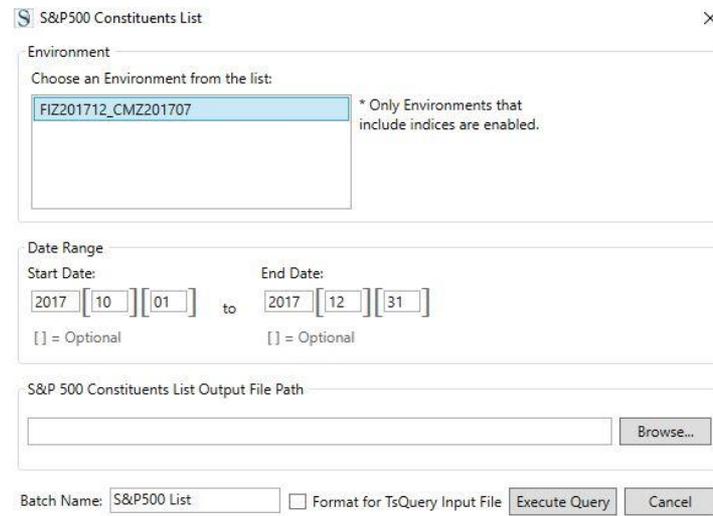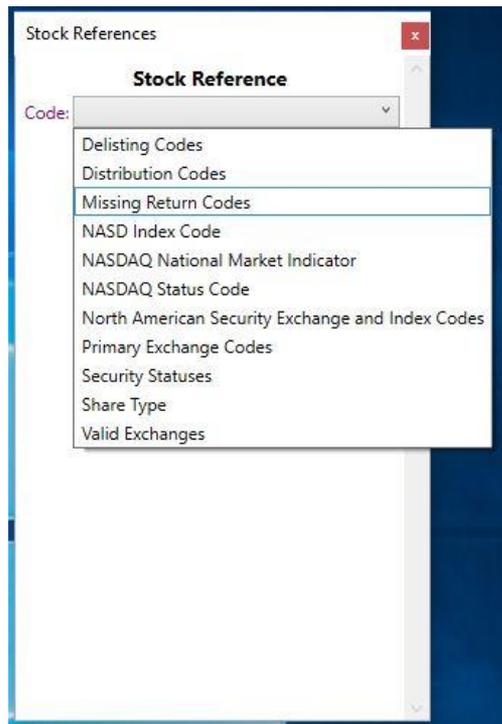
By clicking on an item, you can see its properties under Item Options.

Under Global Option you can define the Currency (Reported/USD) and if you want the Data Codes and Foot Notes.

Groups (next to data items on the home screen): pre-defined groups of Compustat data. For example, there are five items related to Filing Dates data that can be chosen directly by adding the group.

Data request

4. If you click on Tools, you can access useful data like the S&P 500 Index Constituents list, exchange rates and economic indicators.

Data request

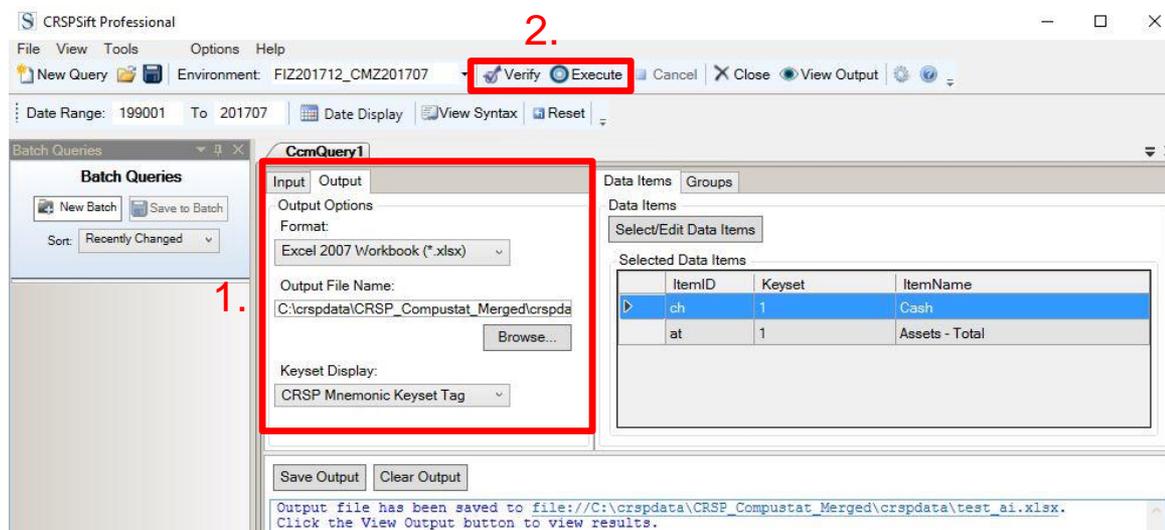5. If you have multiple queries, you can execute them at once by using the Batch function.

Data request

6. Since the data items need to be selected by hand all the time, it is highly recommended to save the queries. To do so, click on File and then Save as. Saved queries can be opened by clicking on File and Open.

Data export

Once you have chosen your securities/firms and data items, you can define your output.

1. Chose your ouput format (xlsx, xls, dta, sas, mat, etc.) and define the output path and output file name.

2. Verify and/or execute your query.

Note: CRSPSift creates different output files for each query. For example SIC codes are stored in a file with the ending _com. More details regarding output file suffixes can be found in the CRSPSift manual on page 59.