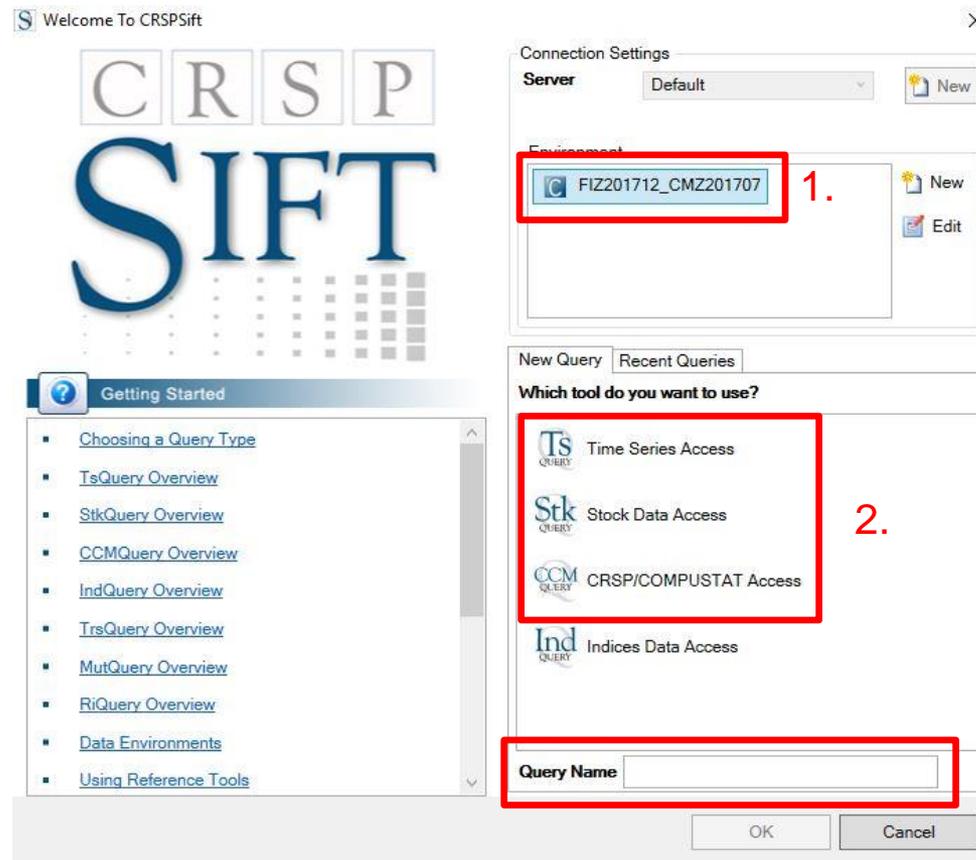


Data request

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

The screenshot shows the CRSPSift Professional application window. The menu bar includes File, View, Tools, Options, and Help. The main toolbar contains buttons for New Query, Environment (set to FIZ201712_CMZ201707), Verify, Execute, Cancel, Close, and View Output. A secondary toolbar shows Date Range (201407 To 201707), Date Display, View Syntax, and Reset. On the left, a 'Batch Queries' panel is visible with 'New Batch' and 'Save to Batch' buttons, and a 'Sort' dropdown set to 'Recently Changed'. The main workspace is titled 'CcmQuery1' and has two tabs: 'Input' and 'Output'. The 'Input' tab is active, showing 'Security Selection' options: 'Choose Active Key' (set to 'GVKEY'), 'Enter Key Value' (with a 'Find...' button and navigation arrows), 'Input File' (with a 'Browse...' button), and 'All Issues' (selected). The 'Output' tab shows 'Data Items' and 'Groups' sections. The 'Data Items' section has a 'Select/Edit Data Items' button. Below it, a table titled 'Selected Data Items' has columns for 'ItemID', 'Keyset', and 'ItemName'. At the bottom of the workspace are 'Save Output' and 'Clear Output' buttons, and a 'Current' / 'History' tab bar.

6. File View Tools 4. Options Help

1. Date Range: 201407 To 201707 Date Display View Syntax Reset

5. Batch Queries

2.

3. Select/Edit Data Items

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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

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

Item ID	Variant	Data Item Name
ch	1	Cash
at	1	Assets - Total
capx	1	Capital Expenditures
ceq	1	Common/Ordinary Equity - Total
dltt	1	Long-Term Debt - Total
sic	0	SIC Code
cshpri	1	Common Shares Used to Calculate...
scusip	51	CUSIP
prccm	51	Price / Close / Monthly

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.

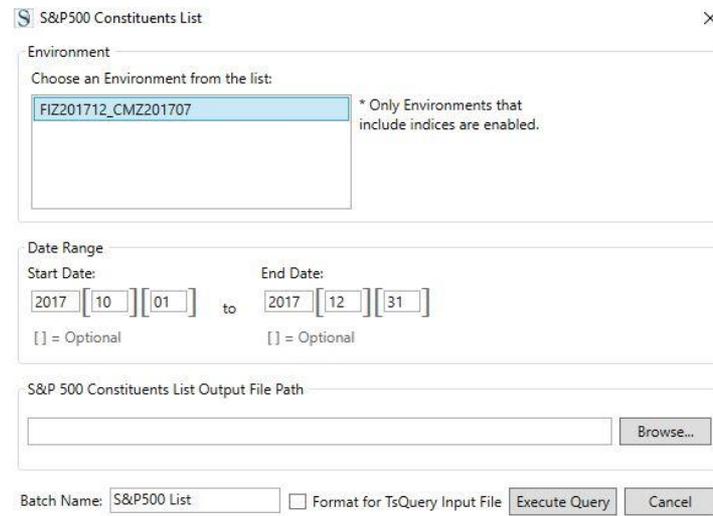
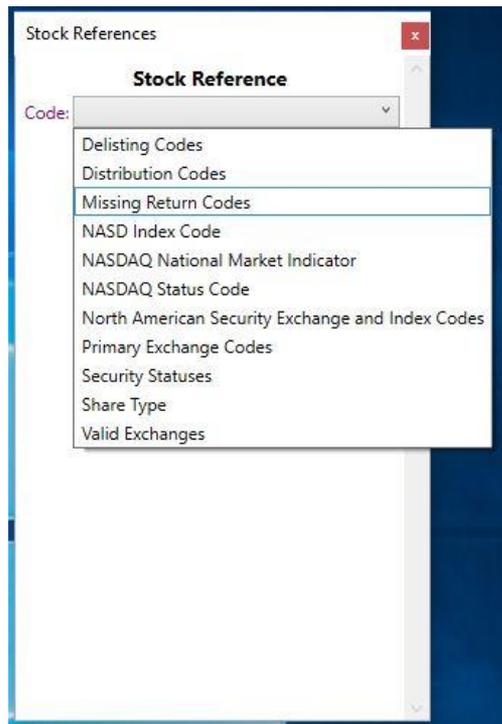
By clicking on an item, you can see its properties under Item Options.

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.

Batch Query -

Options

Batch Details

Queries

General Details

Name:

* Only the first 20 characters will be visible in the batch query panel.

Owner:

Description:

Scheduled Time

Schedule Batch for a later time.

Notification

Send Email Notification

Email Address:

The current connection settings do not support Email Notifications.

Batch Status: Scheduled

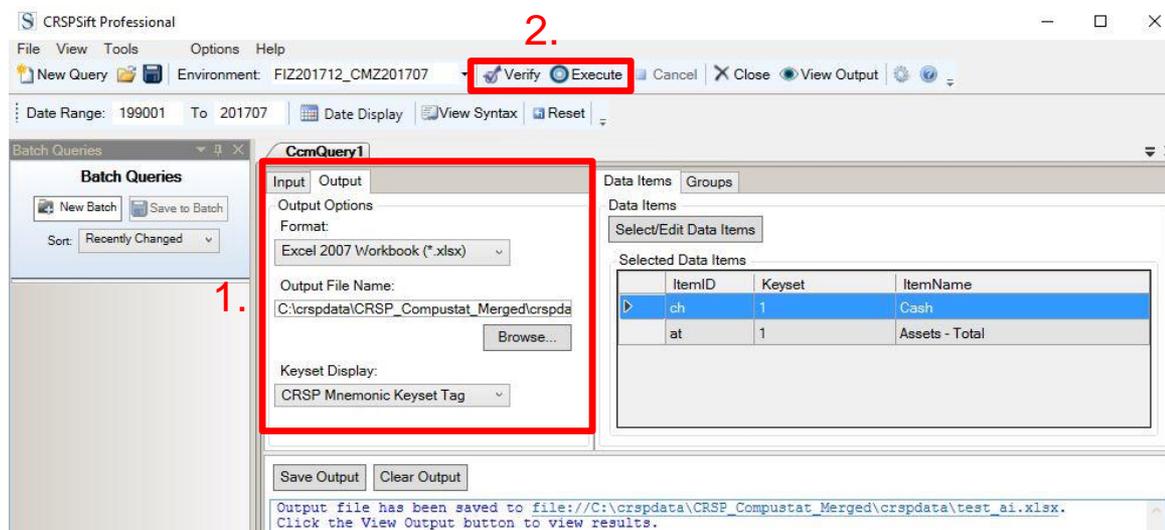
Execute Save Close

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.