

# The CUHK Library

[www.lib.cuhk.edu.hk/](http://www.lib.cuhk.edu.hk/)

## Wharton Research Data Services (WRDS)

Wharton Research Data Services (WRDS) provides access and analyzes to a variety of financial data sources for academic research. The Library subscribes to a number of datasets on WRDS. The core subscriptions include: CompuStat, CRSP, CUSIP, Eventus, I/B/E/S, ISS (formerly Riskmetrics), MSCI (formerly KLD and GMI), OptionMetrics, PACAP, TAQ, WRDS SEC Analytics Suite.

### SELECT WRDS:

From the [E-Resources](#) tab on the library website, select [Business from Databases by Subject](#), and then select [WRDS](#).

### ACCESS TO WRDS:

WRDS is available to current CUHK faculty and students only. Alumni and visitors are not eligible to access due to licensing restrictions.

- Faculty, Visiting Scholars, PhD students and Research Assistants can access the [WRDS via the WEB](#) through individual accounts which allows unlimited access via web, SSH, and or FTP and includes 750 MB of permanent disk storage.
- Other CUHK users can access [WRDS\\*](#) on campus.

*\*You need to open an email account with an active [cuhk.edu.hk](mailto:cuhk.edu.hk) email address. We will send an email to this address with the information needed to sign in.*

To apply for an Individual Account:

#### *For Faculty, Visiting Scholars, and PhD Students*

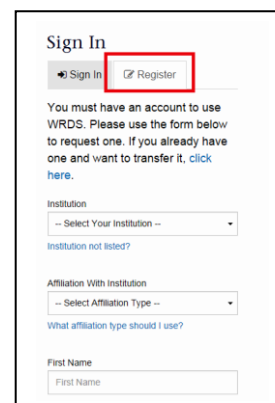
Click [here](#) to apply and select the **Register** tab to fill in the followings:

1. Account Type : select the appropriate type.
2. Institution : Chinese University of Hong Kong
3. First Name
4. Last Name
5. Email : input an active [cuhk.edu.hk](mailto:cuhk.edu.hk) email address.
6. Desired Username
7. Click **Register** button

#### *For Research Assistants*

Please send your request to [CUHK WRDS Representative](#) with the following data:

- Name:



Sign In

☐ Sign In ☒ Register

You must have an account to use WRDS. Please use the form below to request one. If you already have one and want to transfer it, [click here](#).

Institution  
-- Select Your Institution --

Institution not listed?

Affiliation With Institution  
-- Select Affiliation Type --

What affiliation type should I use?

First Name  
First Name

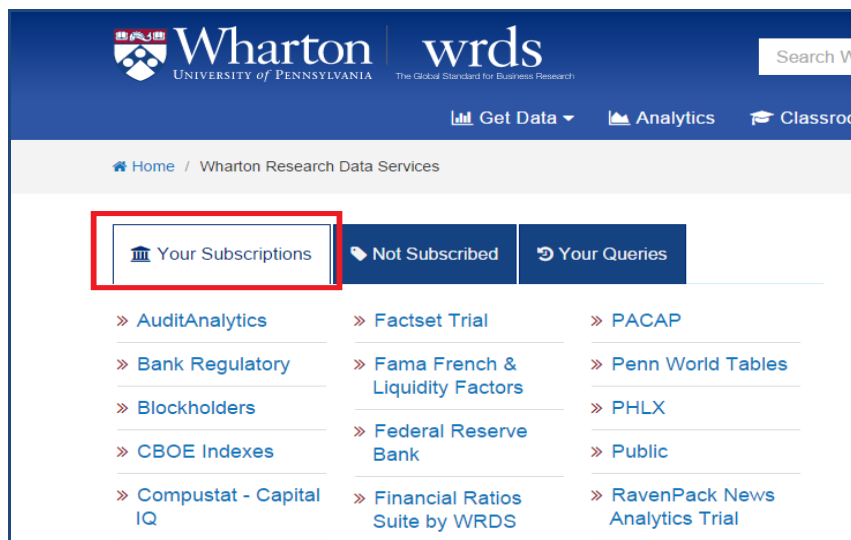
- [Student/Staff/Library ID:](#)
- **cuhk** domain email  
(e.g. [xxxxx@cuhk.edu.hk](#) or [xxxxx@xxx.cuhk.edu.hk](#)):
- Name of supervising faculty:
- Email of supervising faculty:
- Research information:
- Duration of appointment/research project:

When the request is approved, you will receive an email with instructions for setting up the password and logging into WRDS.

Enquiry on account application, please contact [CUHK WRDS Representative](#).

## SEARCHING FOR & GETTING DATA FROM WRDS:

The list of available datasets is listed under “Your Subscriptions” on WRDS.



### WRDS Web Queries

The web query has the same general format for all databases in WRDS. In most databases, you need to complete the following four steps to submit your request. Other databases may require more or fewer steps.

1. Select date & frequency range of data
2. Select database search method
3. Select variables
4. Select output format

e.g. the Query Form in the dataset CRSP Monthly Stock

**Step 1: Choose your date range.**

Date range

**Step 2: Apply your company codes.**

☒ TICKER
 ☐ PERMNO
 ☐ PERMCO
 ☐ CUSIP
 ☐ NCUSIP
 ☐ HSICCD
 ☐ SICCD

### Step 3: Query Variables.

*How does this work?*

Search All 0/62

Identifying Information 0/20

Time Series Information >>

Select ☒ All

Selected ☐ Clear All (0)

Search All

☐ Cusip

☐ Ncusip

☐ Company Name

☐ Ticker

### Step 4: Select query output.

Select the desired [format](#) of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a [URL](#) to the output file when the data request is finished processing.

#### Output Format

- ☒ fixed-width text (\*.txt)
- ☐ comma-delimited text (\*.csv)
- ☐ Excel spreadsheet (\*.xlsx)
- ☐ tab-delimited text (\*.txt)
- ☐ HTML table (\*.htm)
- ☐ SAS Windows\_32 dataset (\*.sas7bdat)
- ☐ SAS Windows\_64 dataset (\*.sas7bdat)
- ☐ SAS Solaris\_64 dataset (\*.sas7bdat)
- ☐ dBase file (\*.dbf)
- ☐ STATA file (\*.dta)
- ☐ SPSS file (\*.sav)

#### Compression Type

- ☒ None
- ☐ zip (\*.zip)
- ☐ gzip (\*.gz)

#### Date Format

- ☒ YYMMDDn8. (e.g. 19840725)
- ☐ DATE9. (e.g. 25JUL1984)
- ☐ DDMMYY6. (e.g. 250784)
- ☐ MMDDYY10. (e.g. 07/25/1984)
- ☐ DDMMYY10. (e.g. 25/07/1984)
- ☐ YYMMDDs10. (e.g. 1984/07/25)

E-Mail Address (Optional)

E-mail

Custom Field (Optional)

☐ Save this query to myWRDS

Query Name

**NEED MORE HELP? ASK AT THE HELP DESK!**