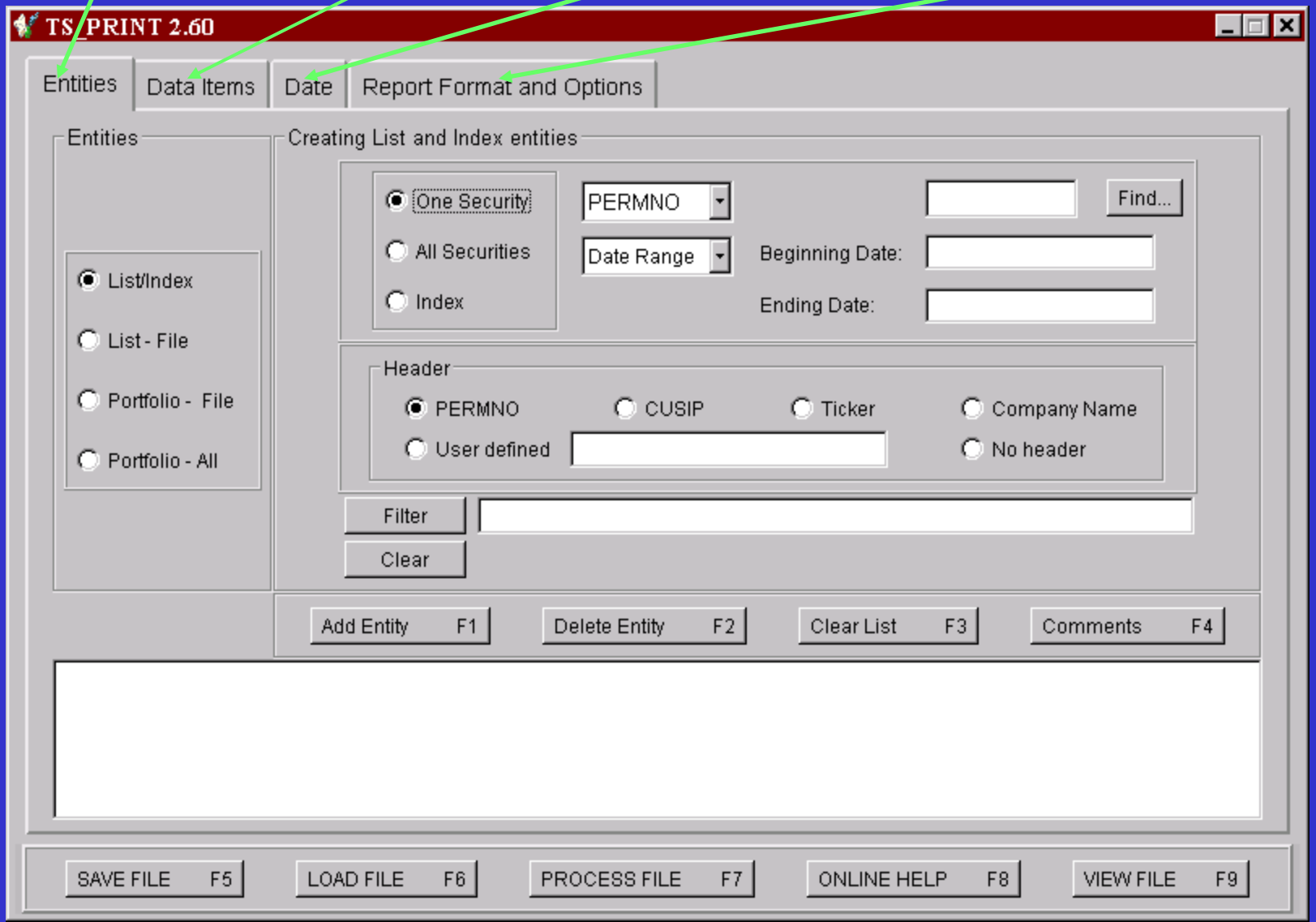
ts_print in a few easy steps

There are four screens:
Entities, Data Items, Date, and Report Format.



ts_print in a few easy steps

Information must be added for each of the four screens to build a *ts_print* request file:

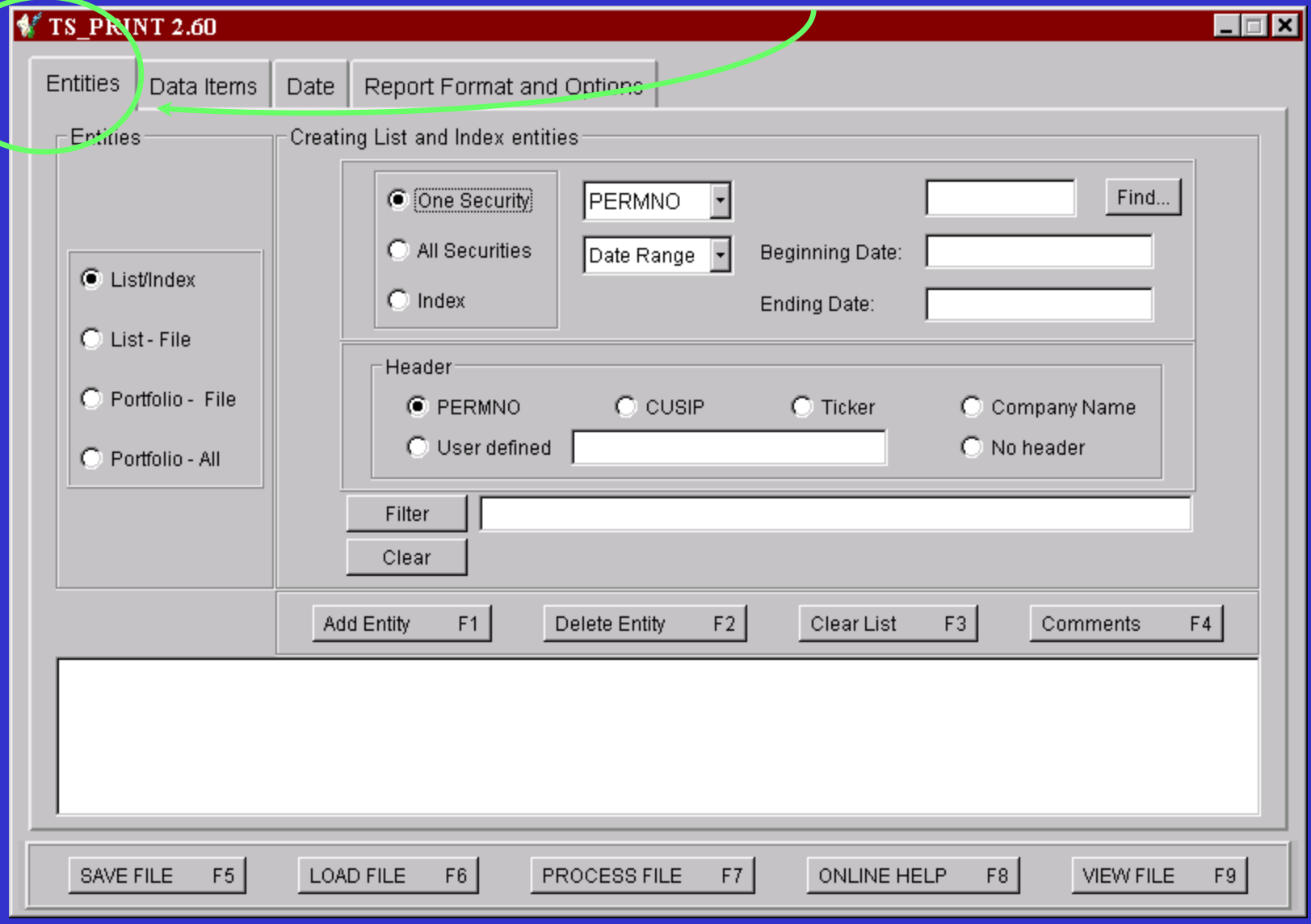
Entities – The security, index, or portfolio for which you wish to extract data.

Data Items – The data you wish to extract for the Entity.

Date – The date range or period of time and the reporting frequency for which you wish to report the Data Items for the Entities.

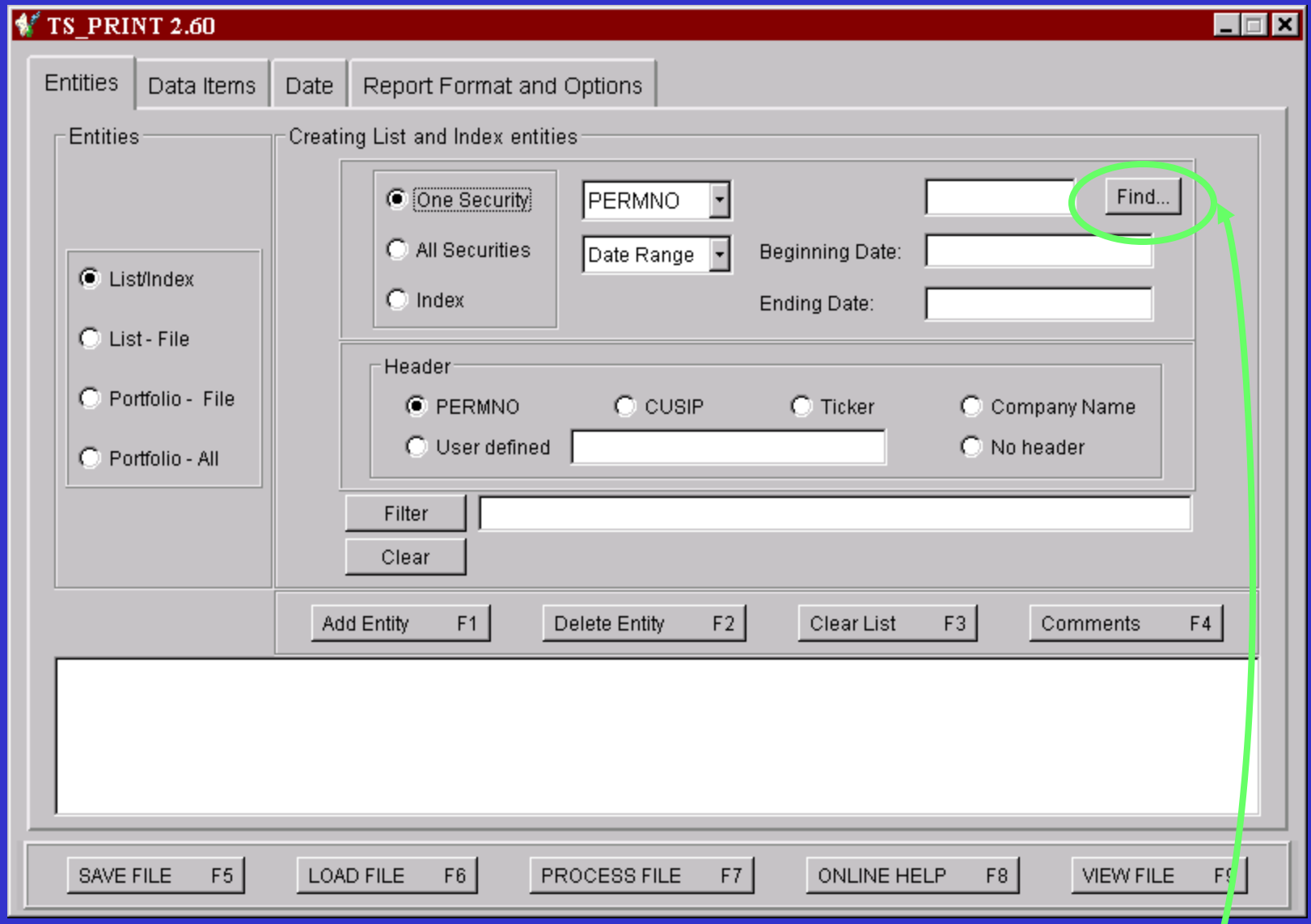
Report Format – The formatting of your report.

Step 1: Entities



Used to identify the stock/index/portfolio you are interested in.

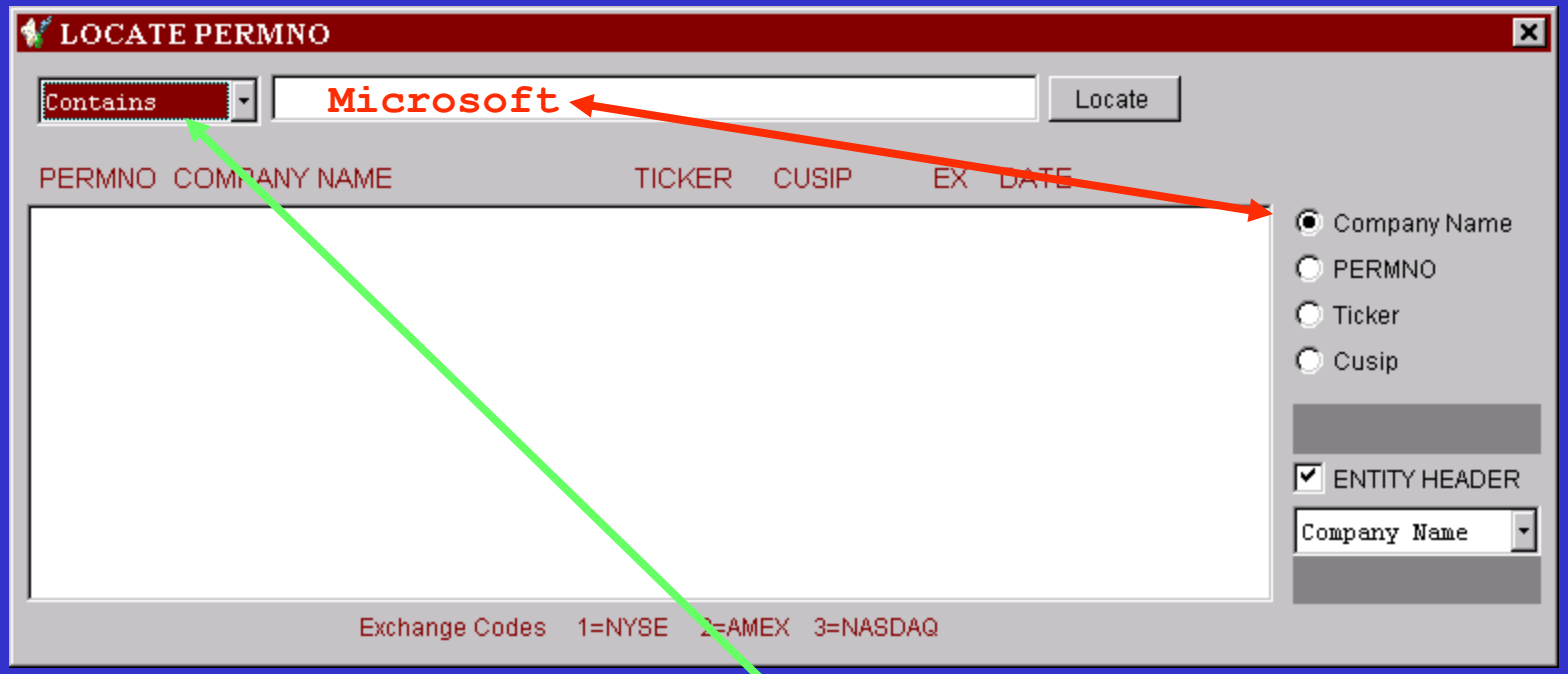
Step 1: Entities



First, you have to find the issue or index...Click on Find.

Step 1: Entities

This screen appears after clicking on Find.

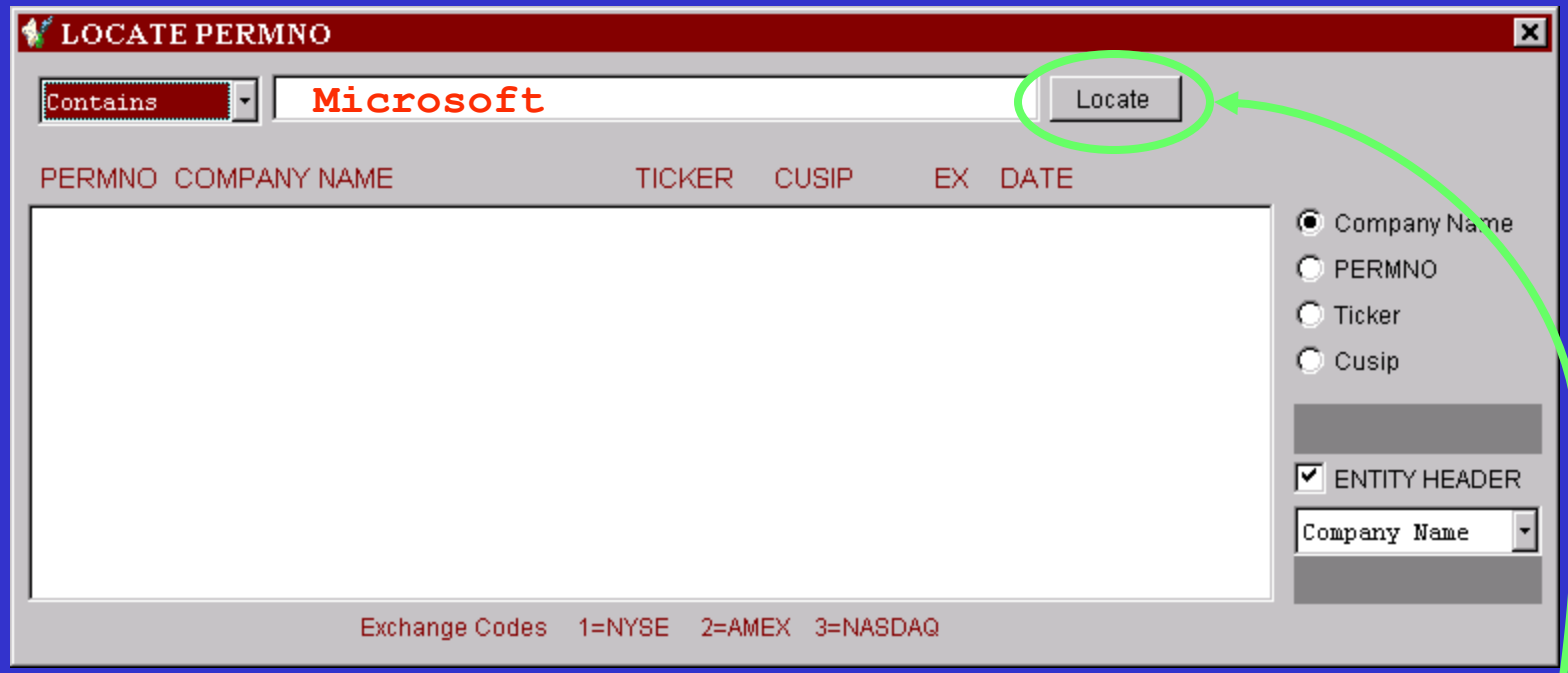


Select the desired search criteria.

Note: "Microsoft" corresponds to Company Name - This is the default way of choosing the stock you are interested in.

Step 1: Entities

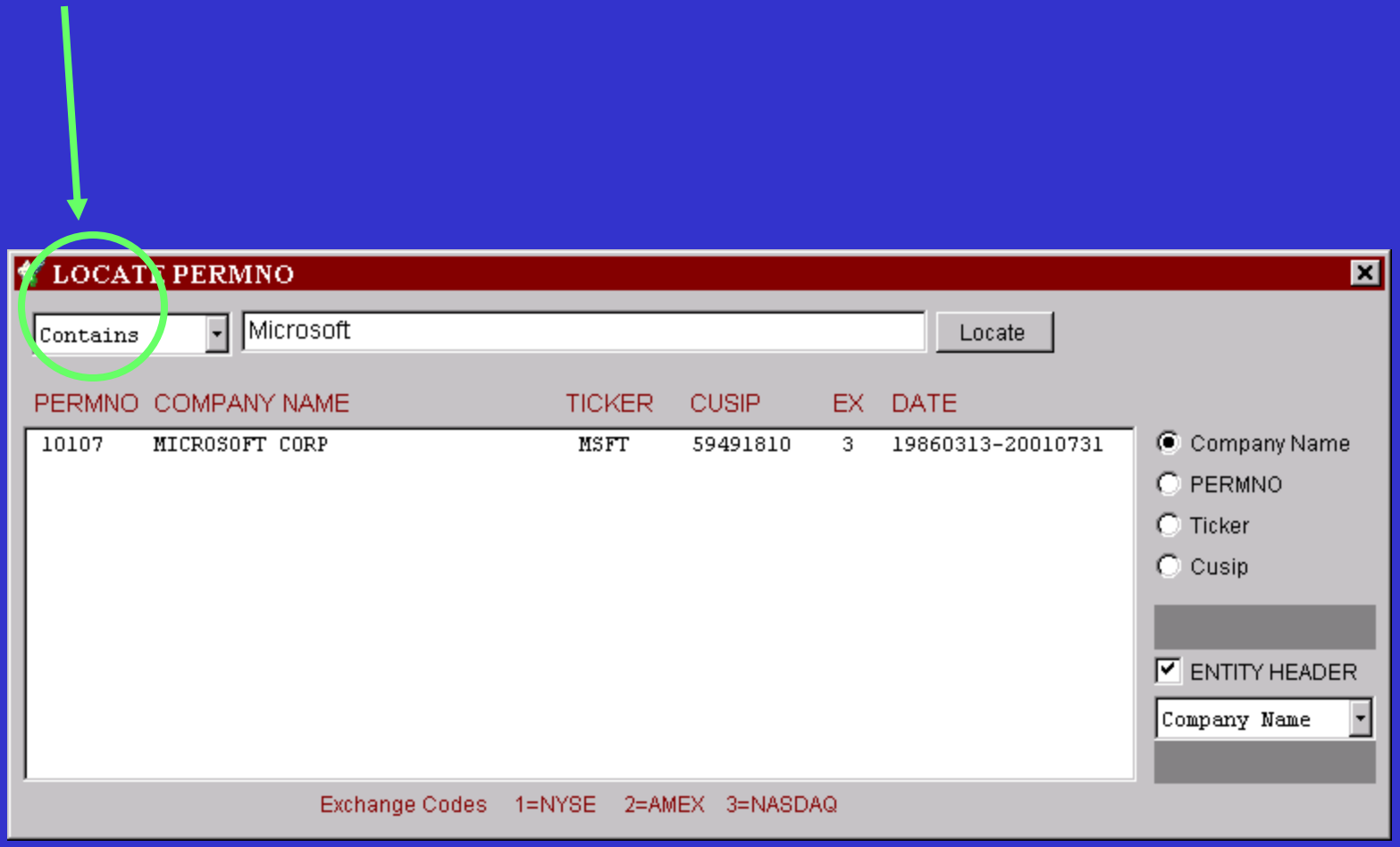
This screen appears after clicking on Find.



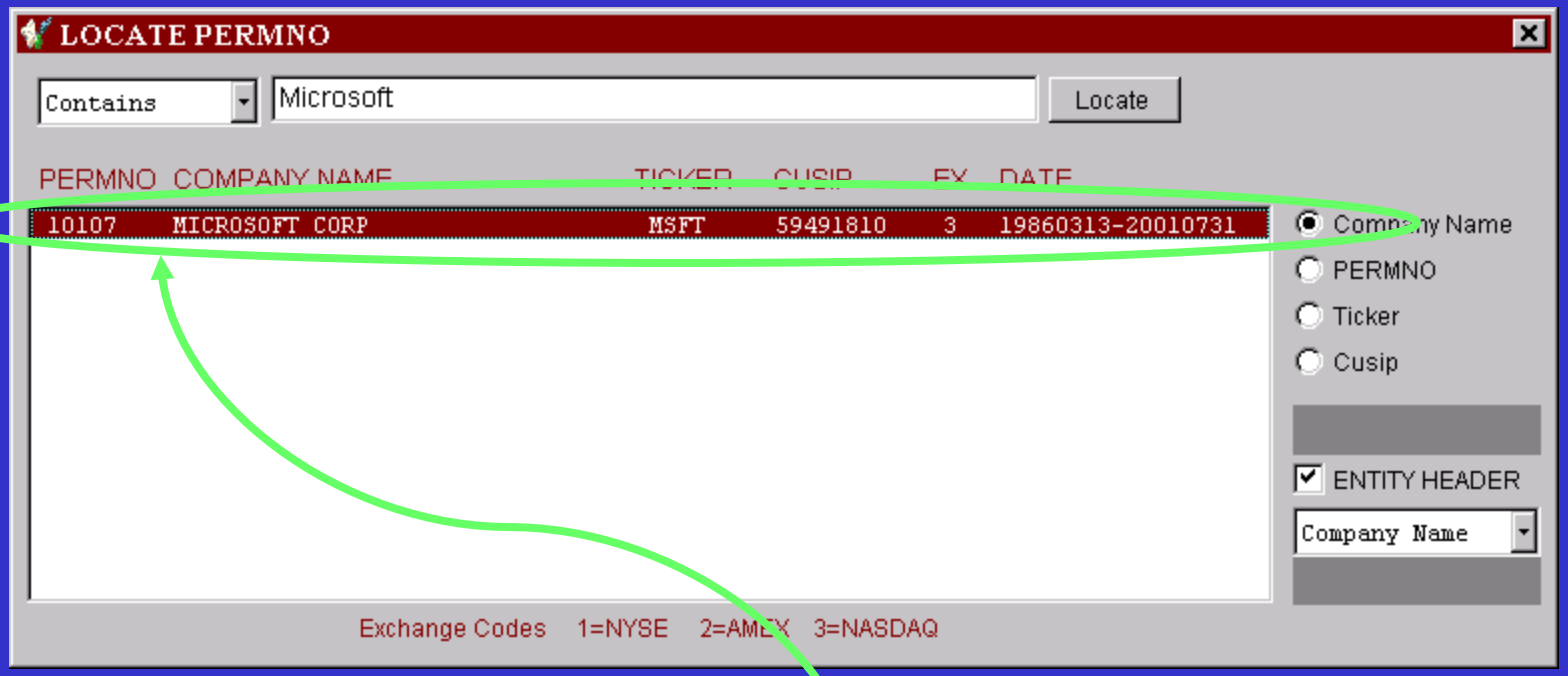
Once you have entered the desired company, and search criteria, click on Locate. In this case we are looking at Microsoft with the default search criteria.

Step 1: Entities

PERMNO is CRSP's unique security identifier, tracking the issue over time. PERMNO captures changes like; name changes, distributions, shares changes, delisting data, etc...

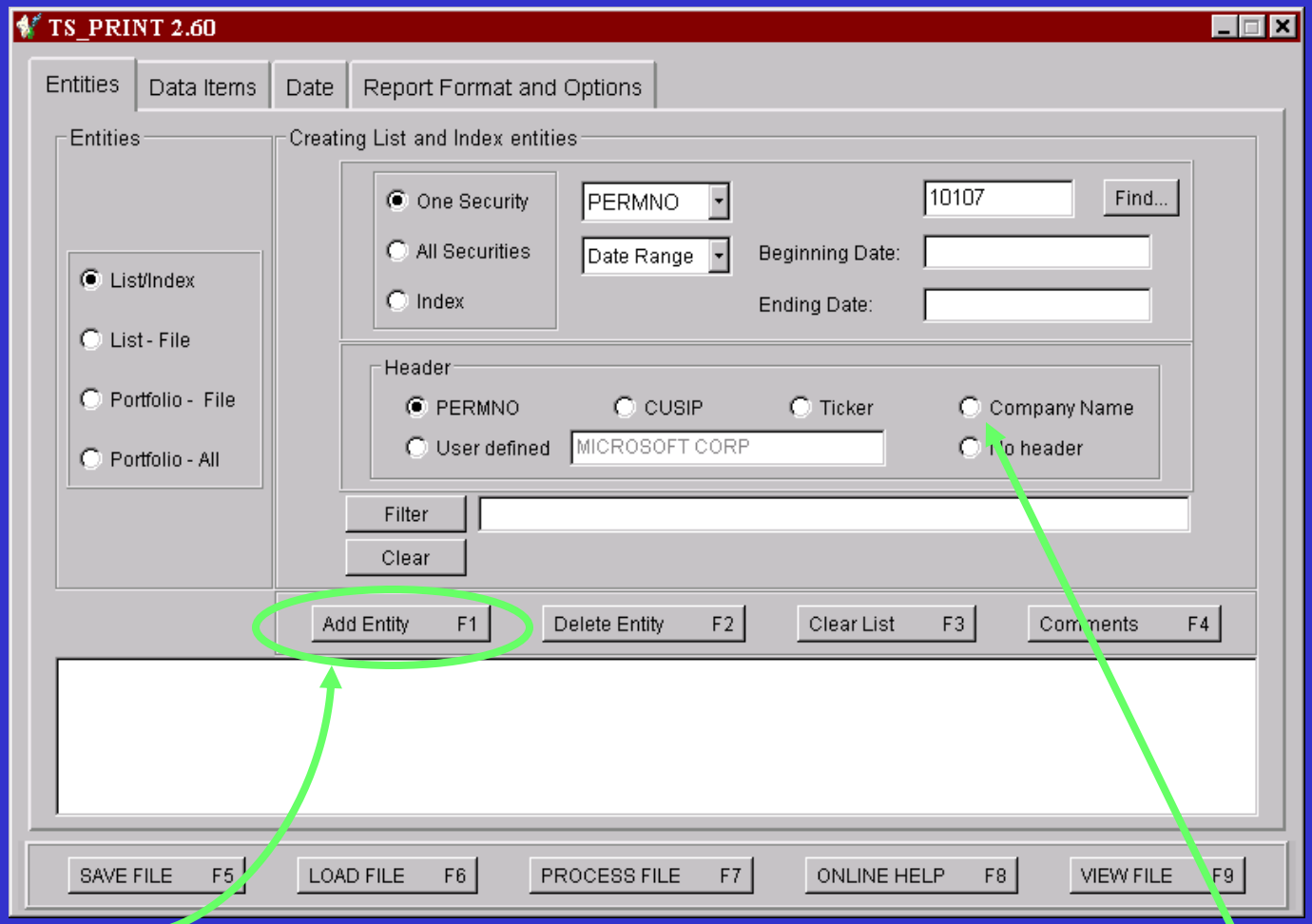


Step 1: Entities



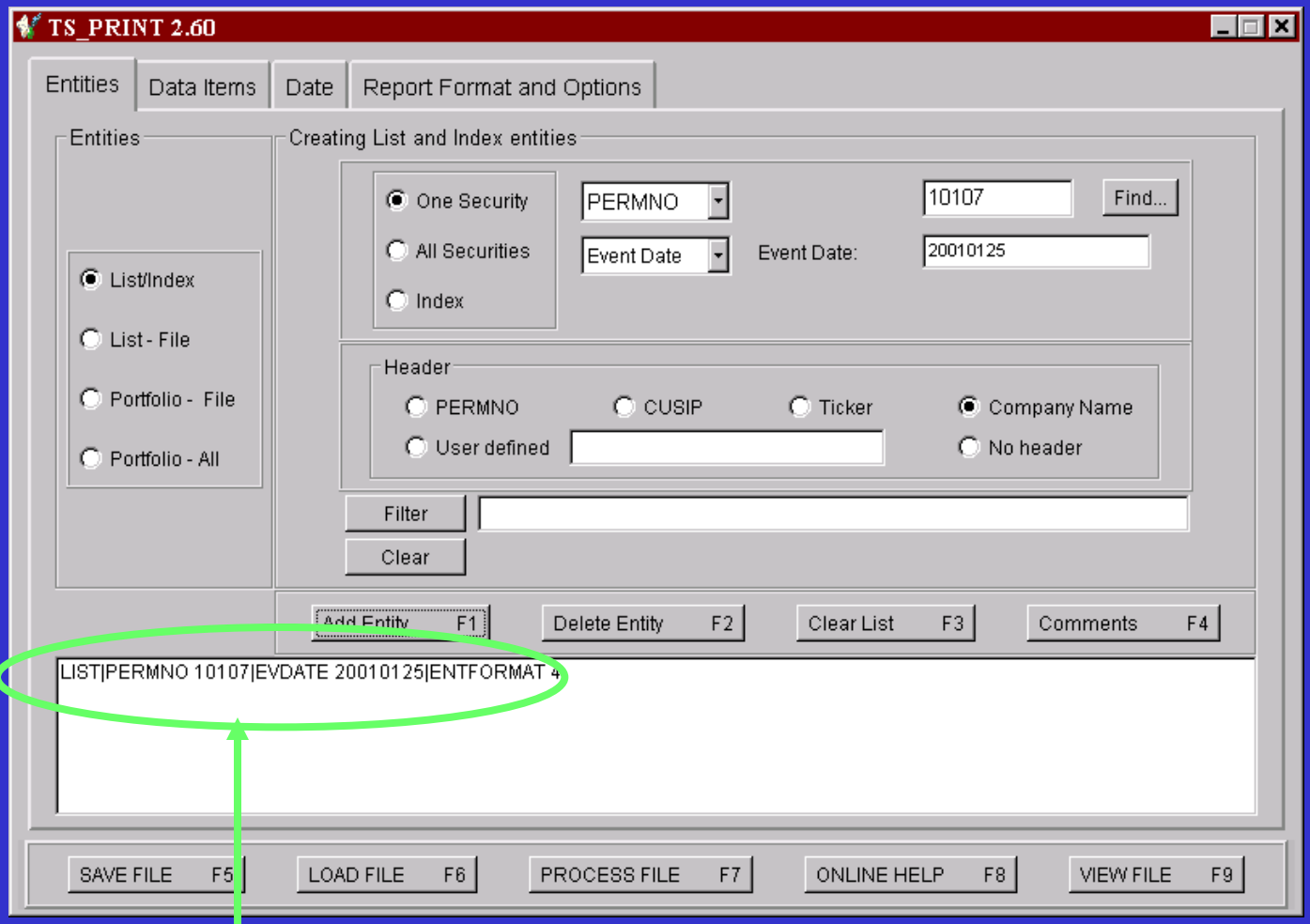
Double click on the relevant text line that identifies the issue you are interested in.

Step 1: Entities



After returning to the Entities screen, Select Company Name as your Entity header in the Header section, and Then click Add Entity.

Step 1: Entities



Text with the specifications for your request file will appear in the box above.

Step 2: Data Items

These are the variables that you are interested in for your stock, index, or portfolio.

These can be daily or monthly

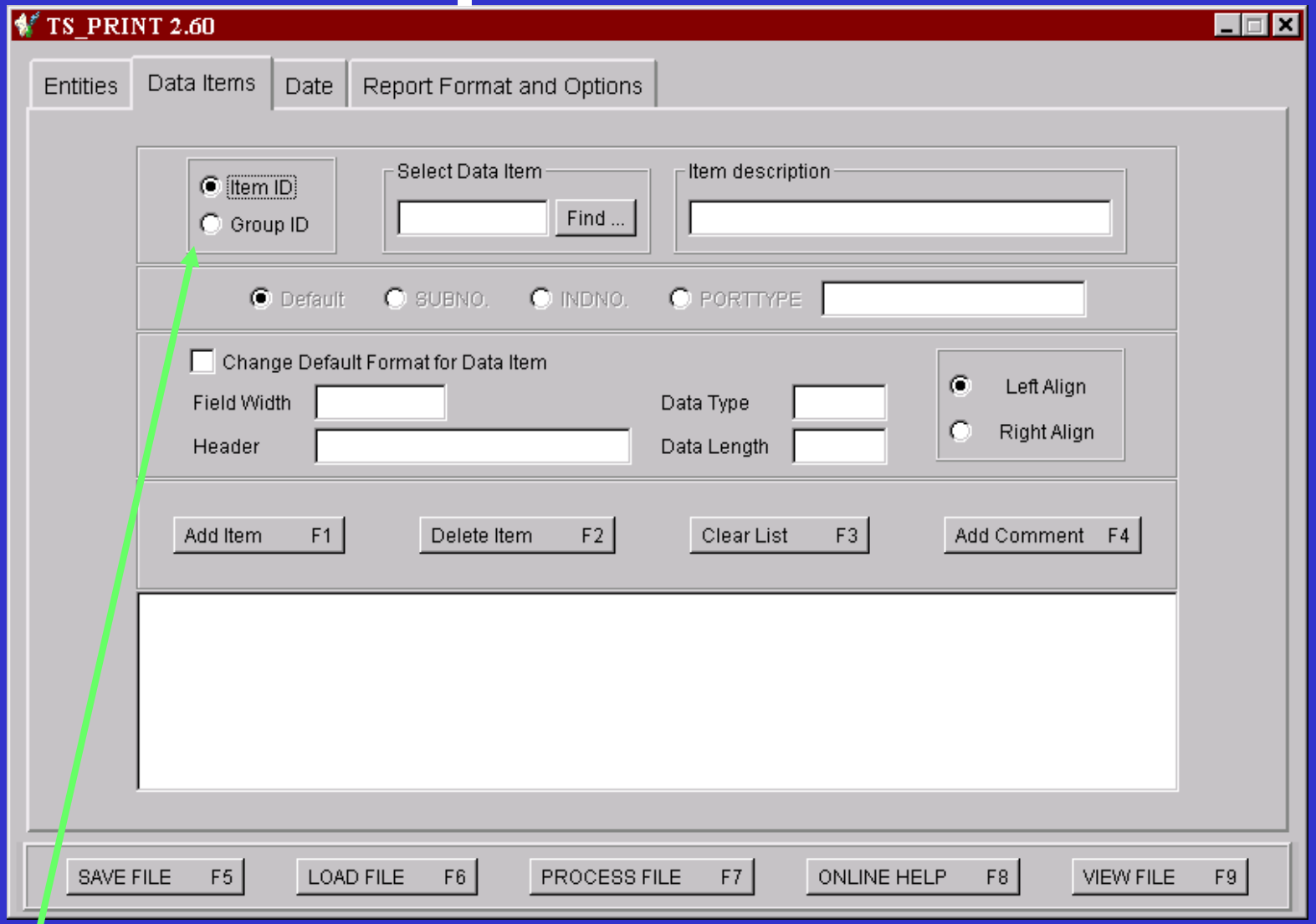
They must be associated the chosen entity type, or else no data can be processed.

e.g. For stocks –closing price
For Indices –returns

Note that you can not extract closing price for an index. --The databases do not contain closing prices for indices.

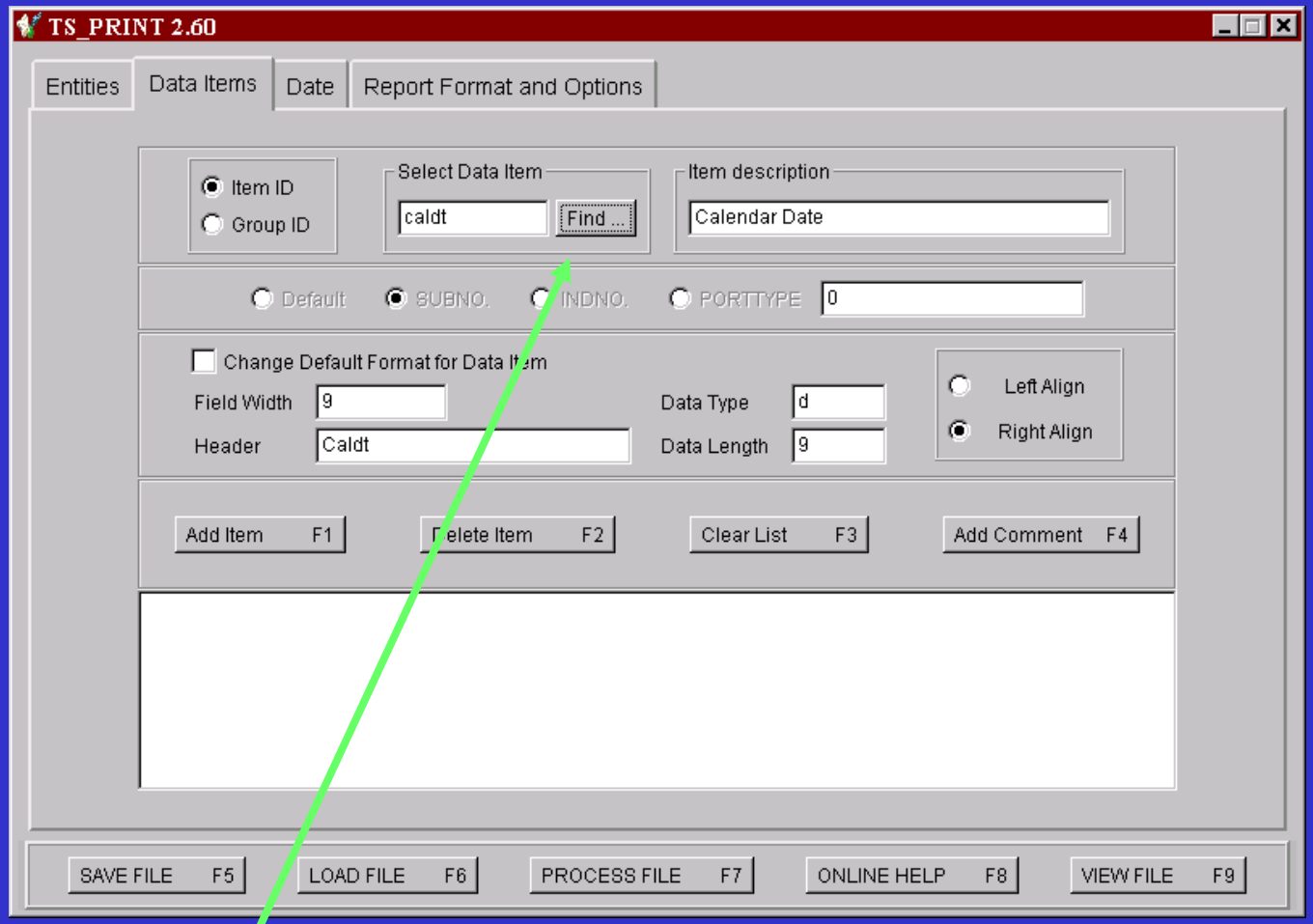
You will need to look at the tables in the back of Chapter 2 of the Utilities Guide if you run into problems here! But you shouldn't! – This is just to tell you what to do if you do have a problem.

Step 2: Data Items



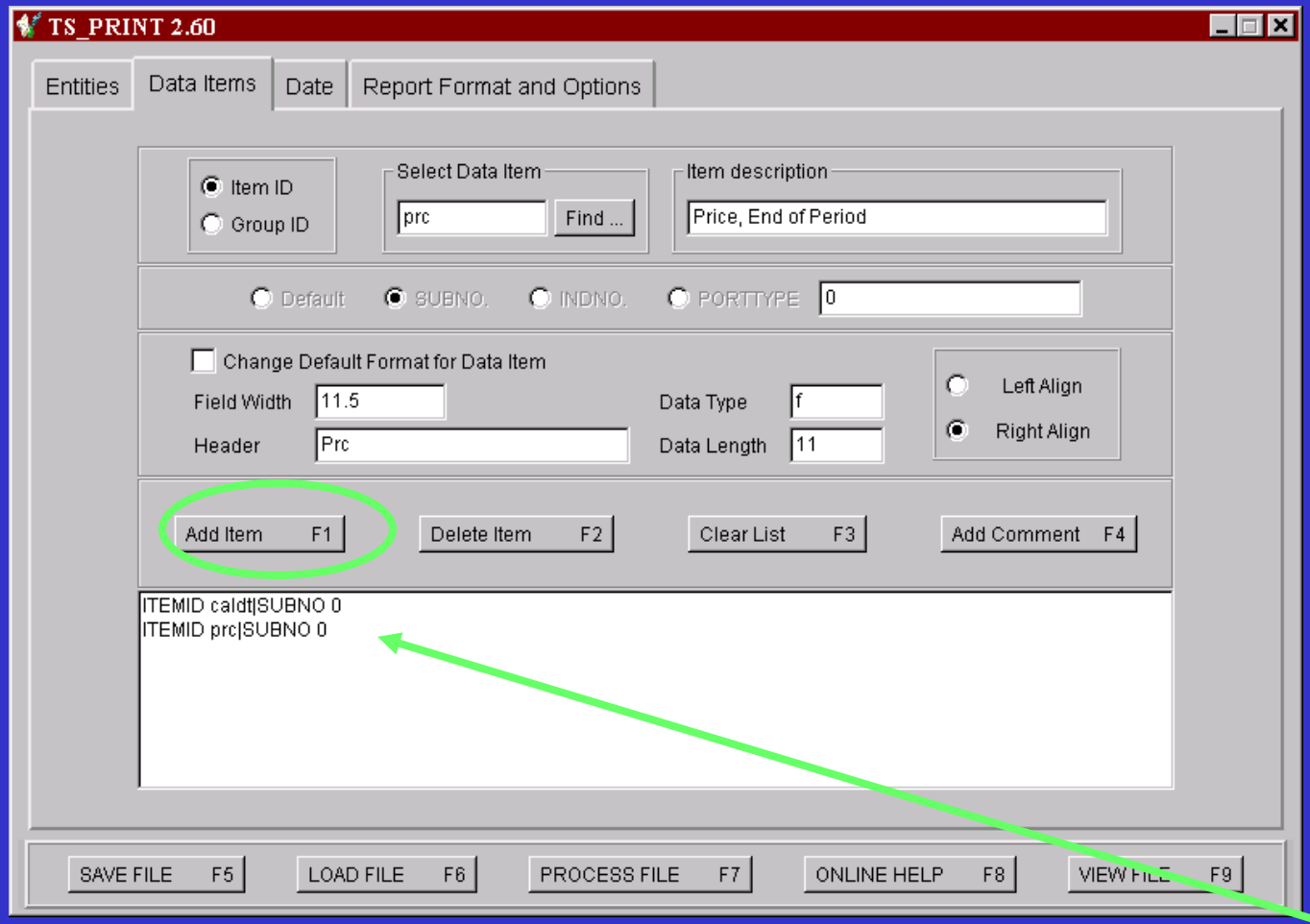
With Item ID, one variable is chosen at a time and added. With Group ID, data items are already grouped for the user, and are added as a group.

Step 2: Data Items



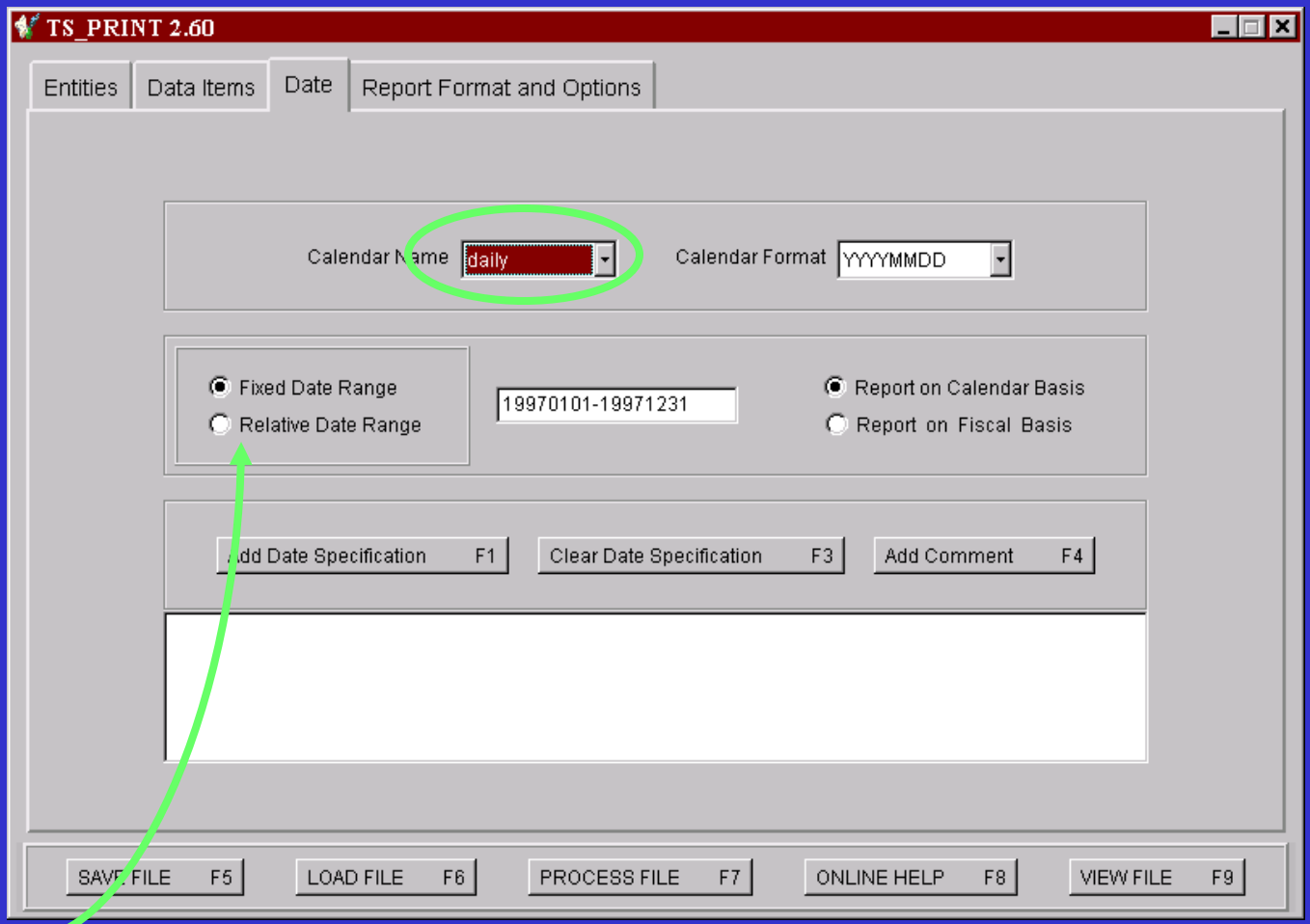
Use the Find button to select a data item. In this case, we will use daily data, and add itemid `prc`, which will extract Prices. We will also extract the calendar date, itemid `caldt`, since we are looking at a relative date range.

Step 2: Data Items



Then use the Add Item button, to add it to the request file. Once you have added an item, it will be visible in the box at the bottom of the screen. For this example, we have added the items Prices, and Calendar Date.

Step 3: Set the Date Range

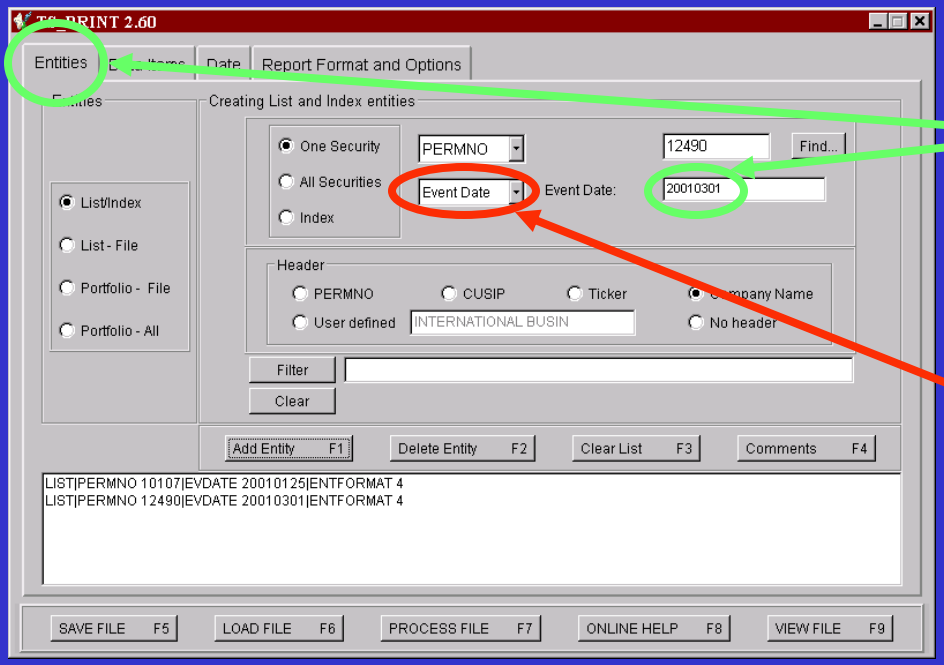


You can output daily data to report annually, quarterly, monthly, weekly, or daily by changing the Calendar Name option. In this example, we will change it from Daily to Quarterly, and change Fixed Date Range to Relative Date Range.

Step 3: Set the Date Range

Relative date is used to get data x number of day prior to an event and y number of days after on stocks for an event date associated with the security. Therefore, you can look at output with different dates for each selected Entity. The screen below shows Microsoft with an event date of 20010125 and IBM with an event date of 20010301.

--Event dates are helpful when looking at specific events in history that have affected stock prices or to compare behavior of stocks before and after an event such as a split



Note that the initial date is set on the *entities screen* when using the relative date option.

You you will need to change from *Date Range* (default) to *Event Date* when using a relative date format

Step 3: Set the Date Range

For example, 10 days before and after *relative dates* for Microsoft and Amazon

10107 - MICROSOFT

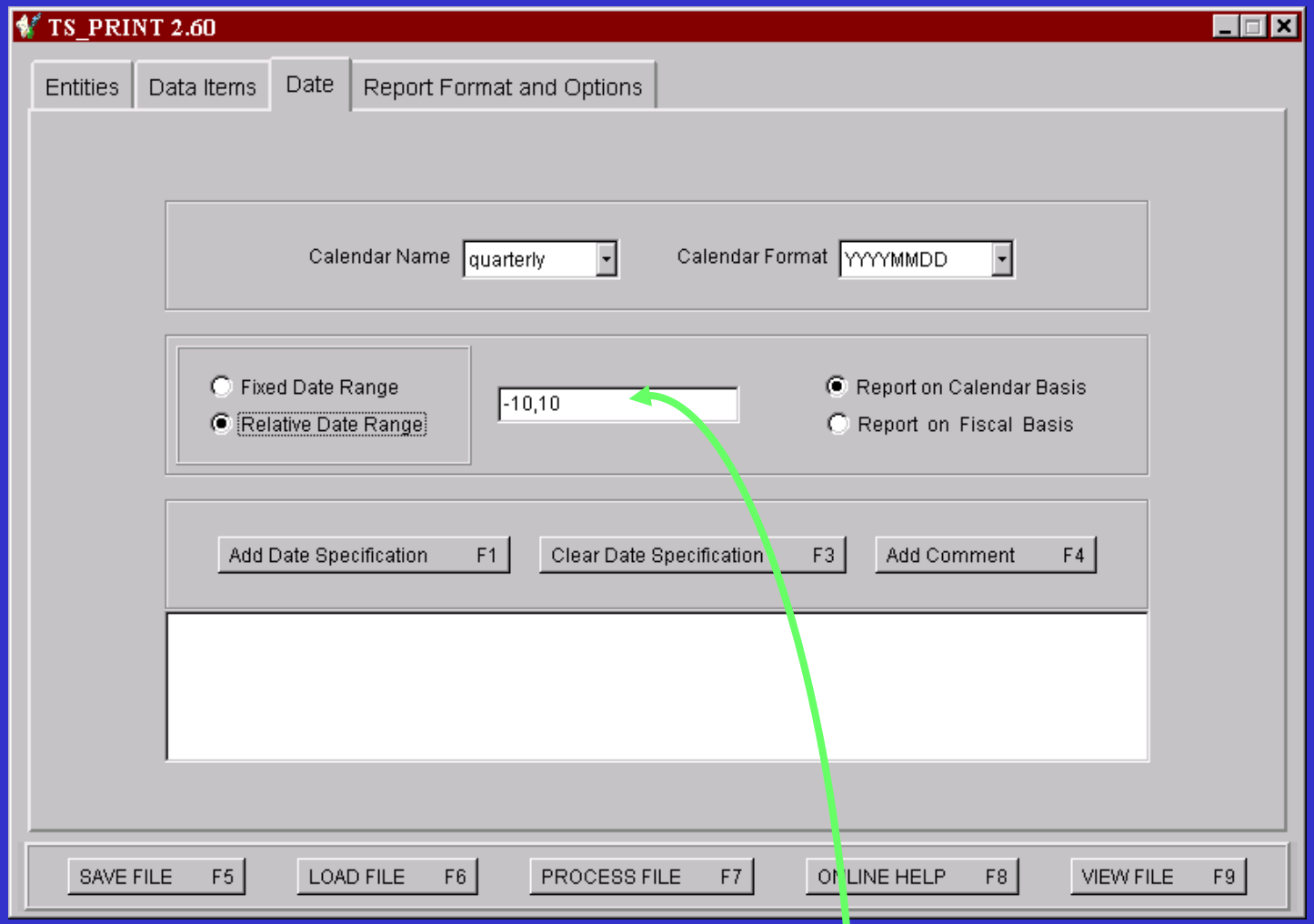
	Prc	Caldt
-10	49.18750	20001215
-9	47.81250	20001218
-8	44.81250	20001219
-7	41.50000	20001220
-6	43.43750	20001221
-5	46.43750	20001222
-4	46.87500	20001226
-3	46.43750	20001227
-2	44.56250	20001228
-1	43.37500	20001229
0	43.37500	20010102
1	47.93750	20010103
2	48.43750	20010104
3	49.12500	20010105
4	48.93750	20010108
5	51.81250	20010109
6	52.87500	20010110
7	55.00000	20010111
8	53.50000	20010112
9	52.56250	20010116
10	52.93750	20010117

84788 – AMAZON

	Prc	Caldt
-10	27.81250	20001116
-9	27.43750	20001117
-8	25.81250	20001120
-7	24.25000	20001121
-6	25.18750	20001122
-5	28.93750	20001124
-4	28.00000	20001127
-3	25.03125	20001128
-2	26.93750	20001129
-1	24.68750	20001130
0	24.62500	20001201
1	26.56250	20001204
2	25.37500	20001205
3	23.62500	20001206
4	21.37500	20001207
5	23.43750	20001208
6	25.31250	20001211
7	25.87500	20001212
8	23.75000	20001213
9	22.68750	20001214
10	22.87500	20001215

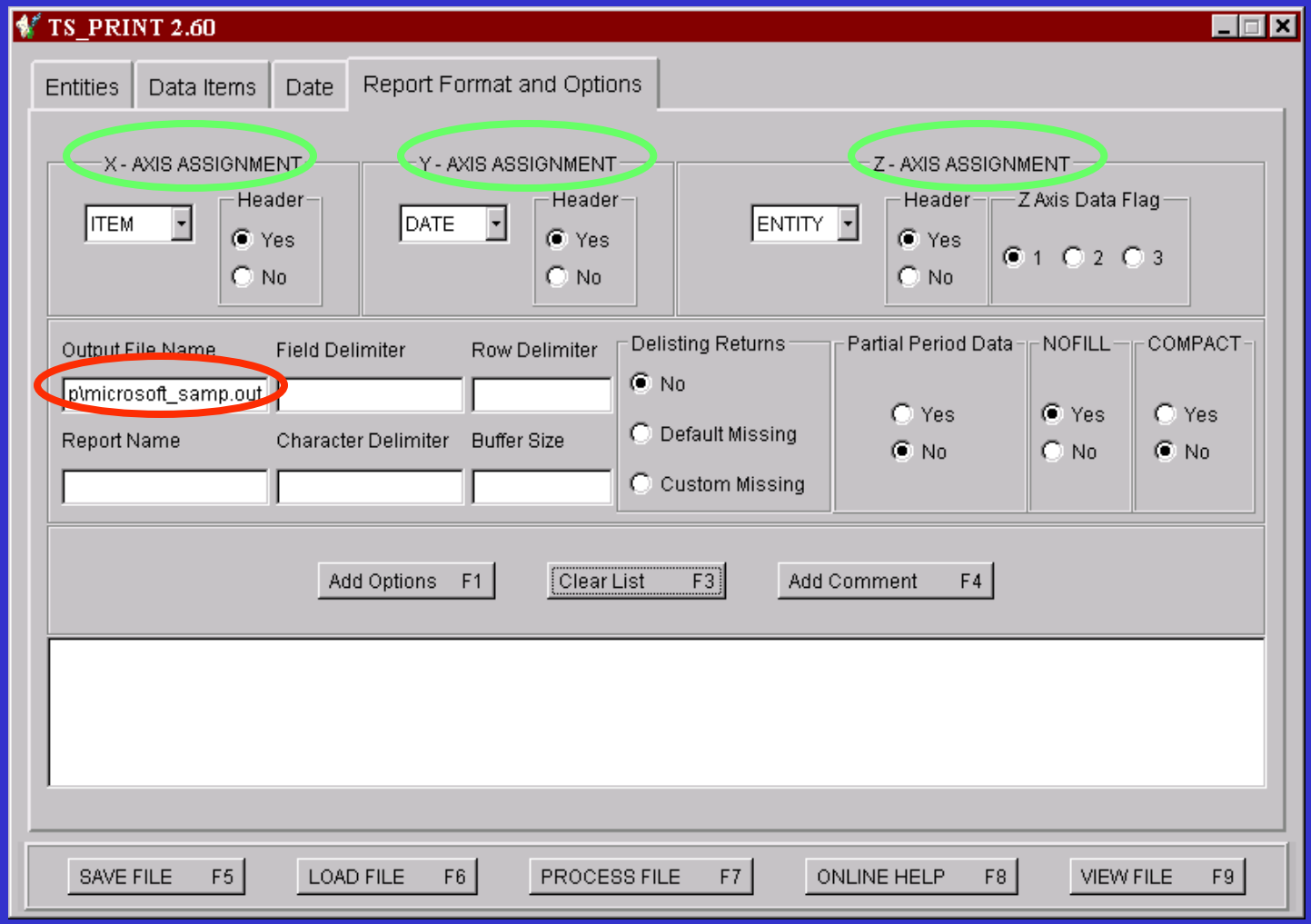
Note: the relative starting date differs, since it is set independently for each security.

Step 3: Set the Date Range



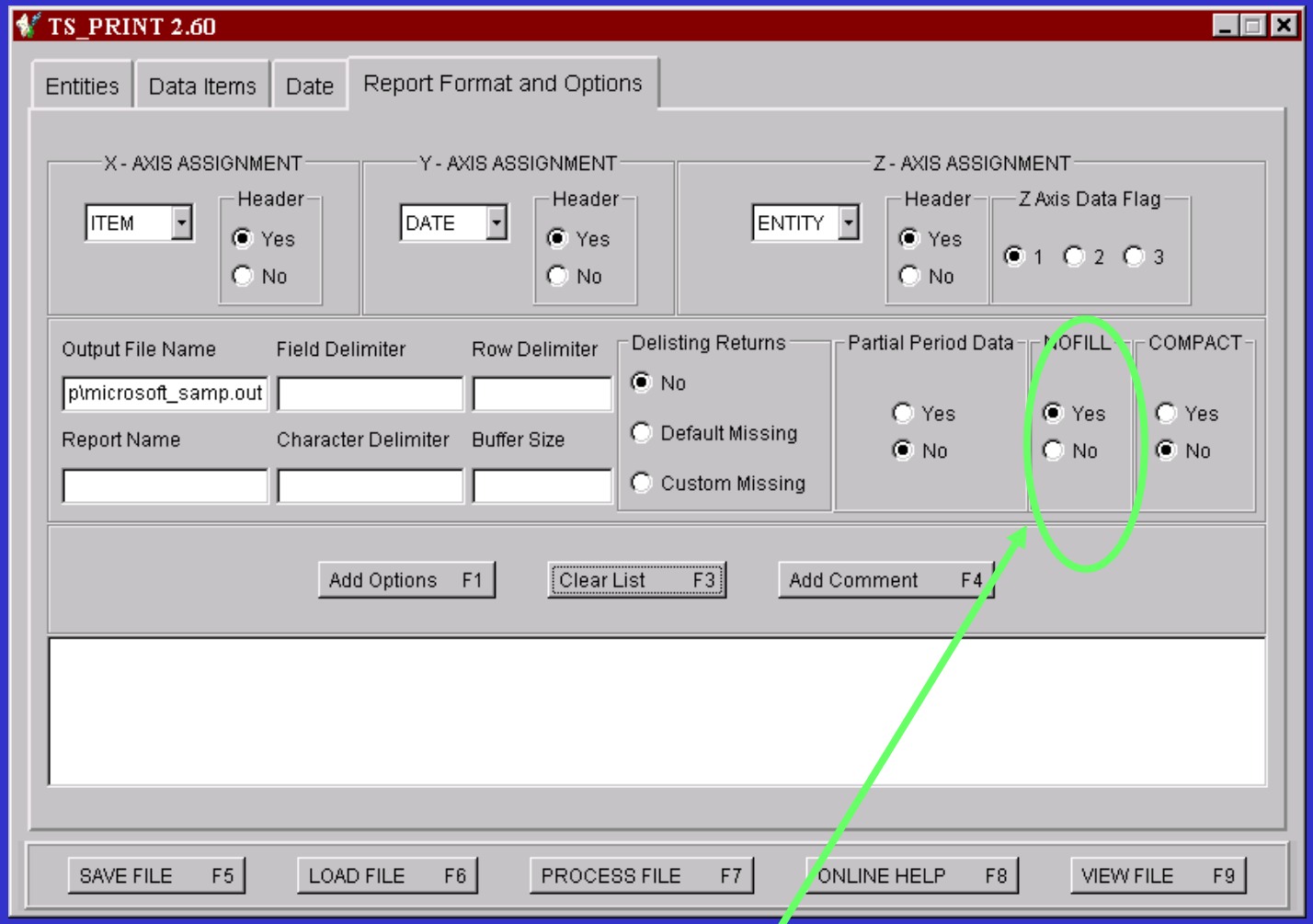
-#,# is the format for the open box above to set a Relative Date Range. The -# represents the number of periods before, # the number after. For this example, we will change it to –5,4.

Step 4: Report Format



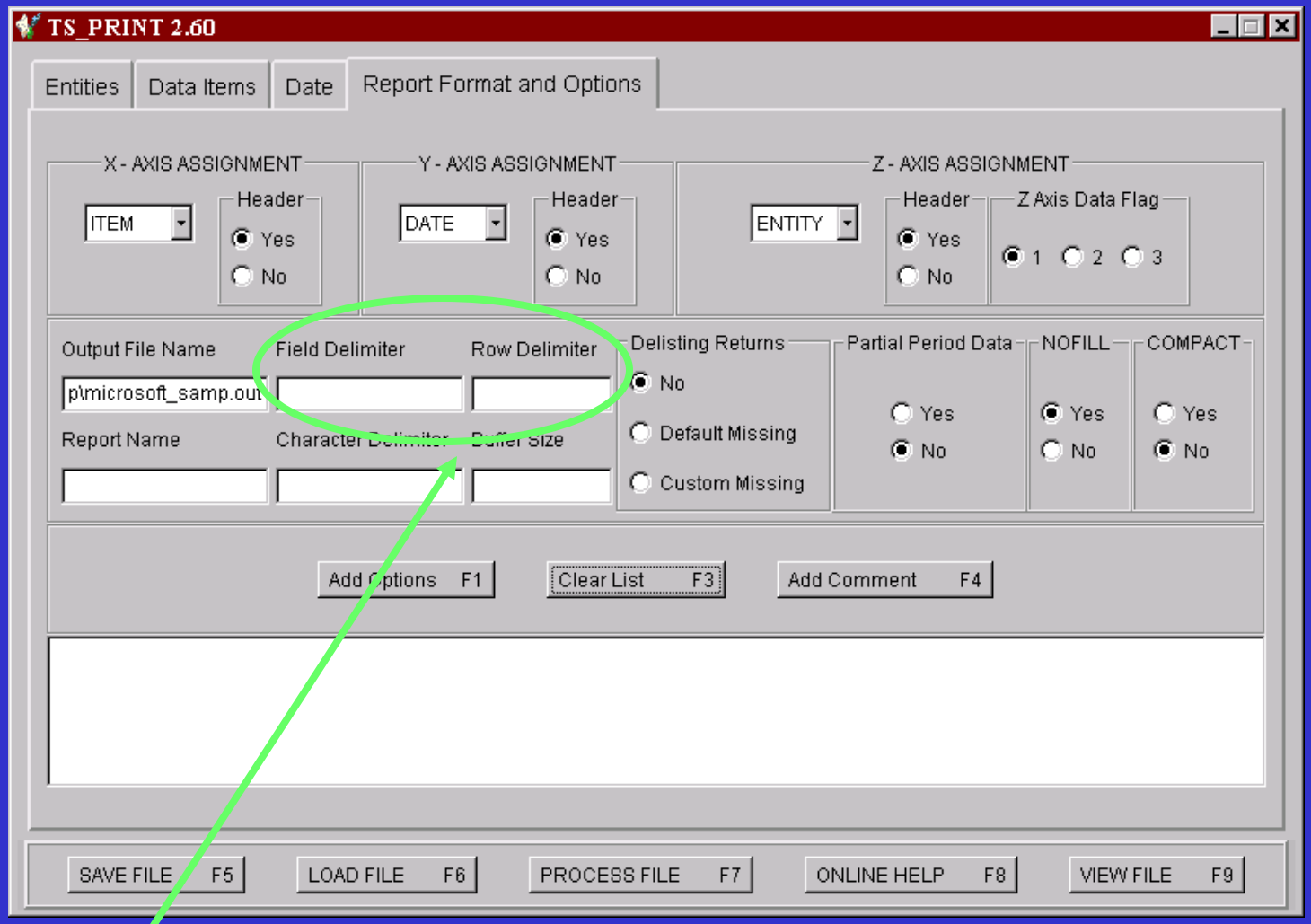
Set the order of X-Y-Z Axes above, Type in Output File Name. Spaces are not supported in the name, and you should include the full path here. *ts_print* will not create directories.

Step 4: Report Format



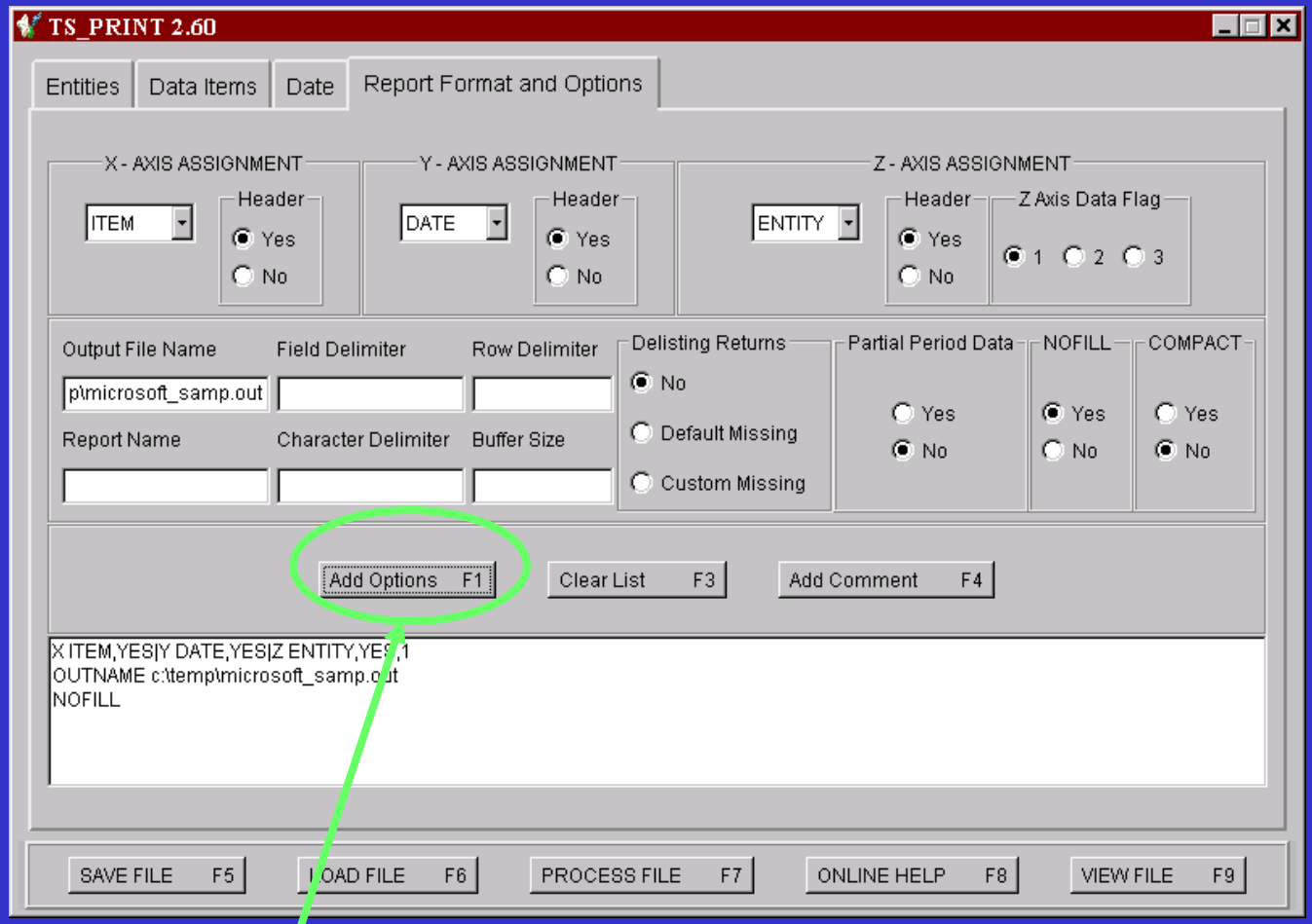
Choose whether data items exclude output that falls outside the range of available data for the Entity. `Yes` = Exclude missing or non-valid data. `No` = Output for all dates specified.

Step 4: Report Format



These options allow you to delimit columns and rows in the output file. This is useful when creating tables in other programs.

Step 4: Report Format



Once you have selected your Report Format criteria, you need to Add Options to the request file. You are now ready to Process or run your request file.

Summary of Request File

You Have Built a Request file with the following specifications.

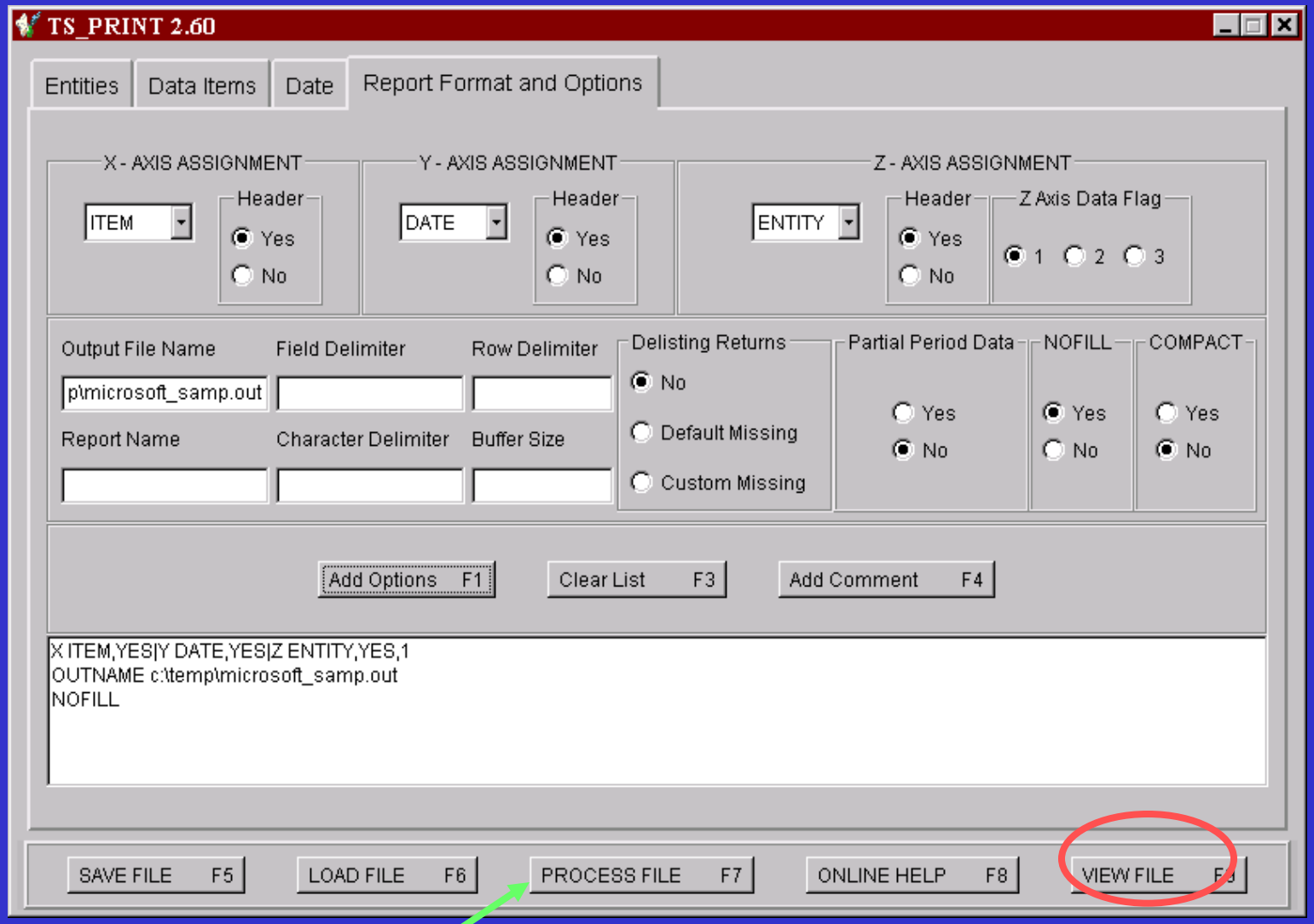
Entities – You have selected Microsoft, PERMNO 10107, as your company with an event date of 20010125, and Company name as the Entity header.

Data Items – You have selected the Item IDs `prc` and `caldt`, which will extract prices, and calendar date respectively.

Date – You have selected a Relative Date of five (5) quarters before the event date and four (4) quarters after, or `-5,4`.

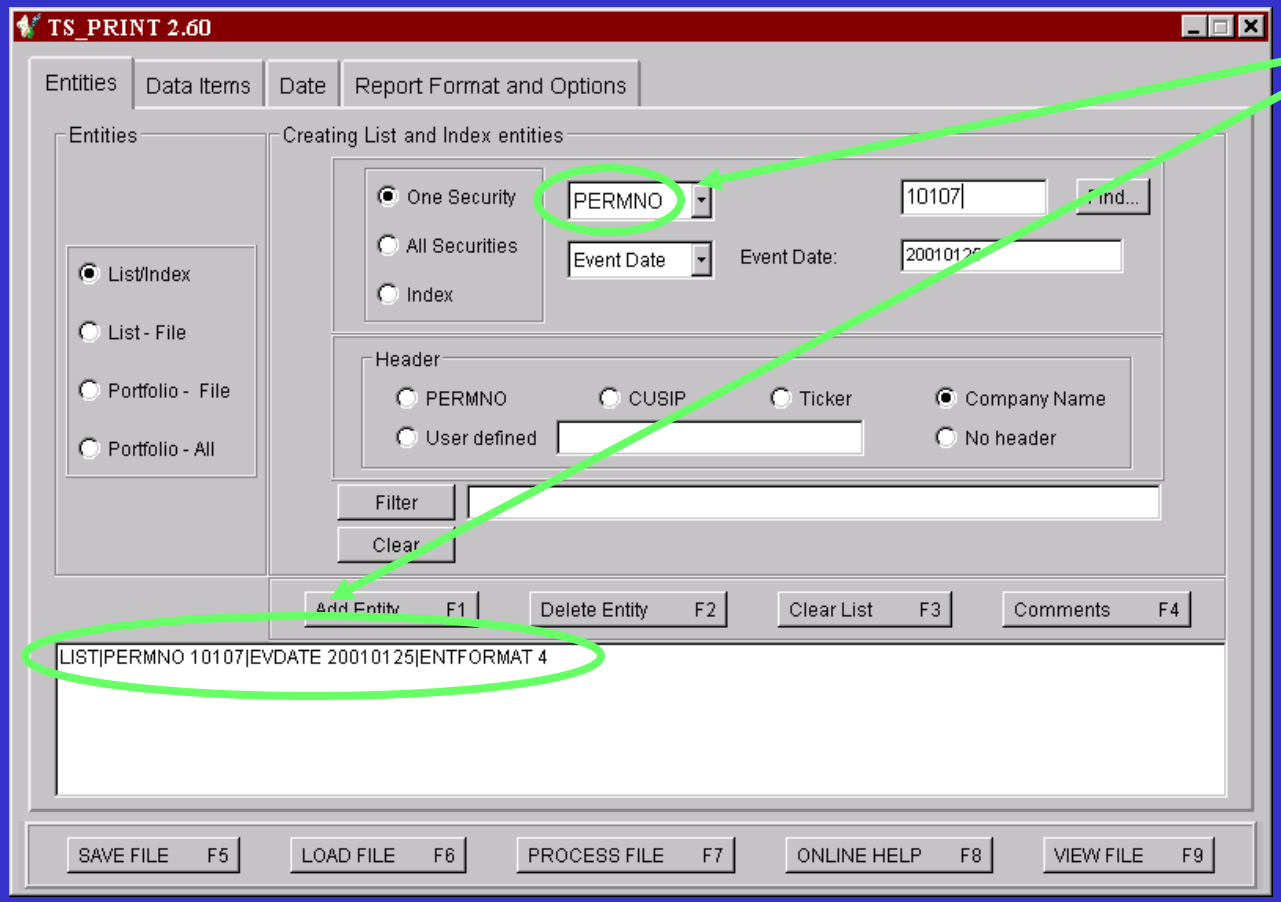
Report Format – `X-axis=Item`, `Y-axis=Date`, `Z=axis=Entity`. `NOFILL` is set to `Yes`, and the report is going to be saved as `c:\temp\microsoft_samp.out`.

Process File



Now click Process File to run the request file you Just built, and then View File to see the output.

Results.....

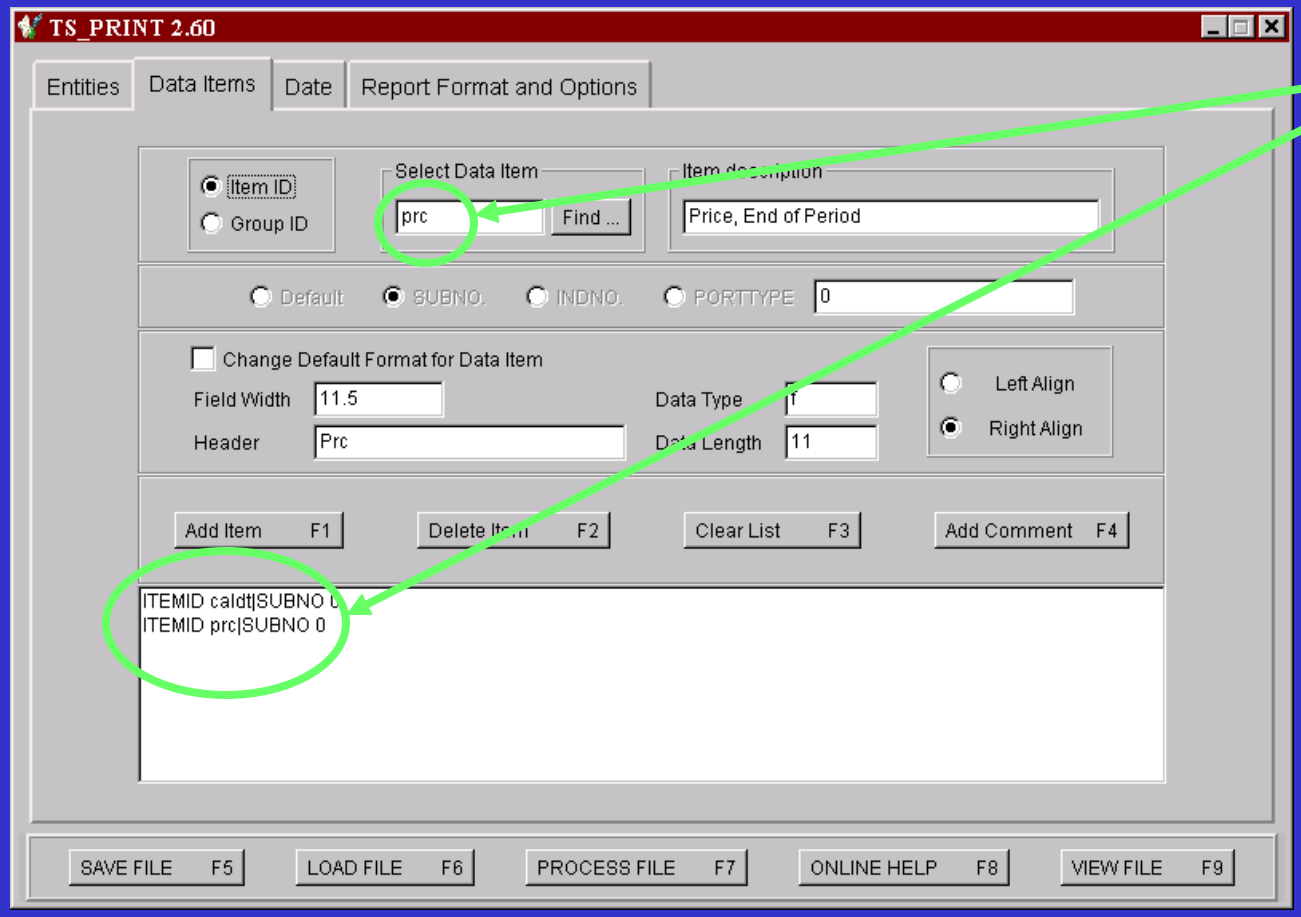


MICROSOFT CORP

	Caldt	Prc
-5	19991231	116.75000
-4	20000331	106.25000
-3	20000630	80.00000
-2	20000929	60.31250
-1	20001229	43.37500
0	20010330	54.68750
1	20010629	73.00000
2	20010928	51.17000
3	20011231	66.25000
4	20020329	0.00000

Note that the last quarter of data in the output is missing since the current version of the file stops at the end of 2001.

Results.....

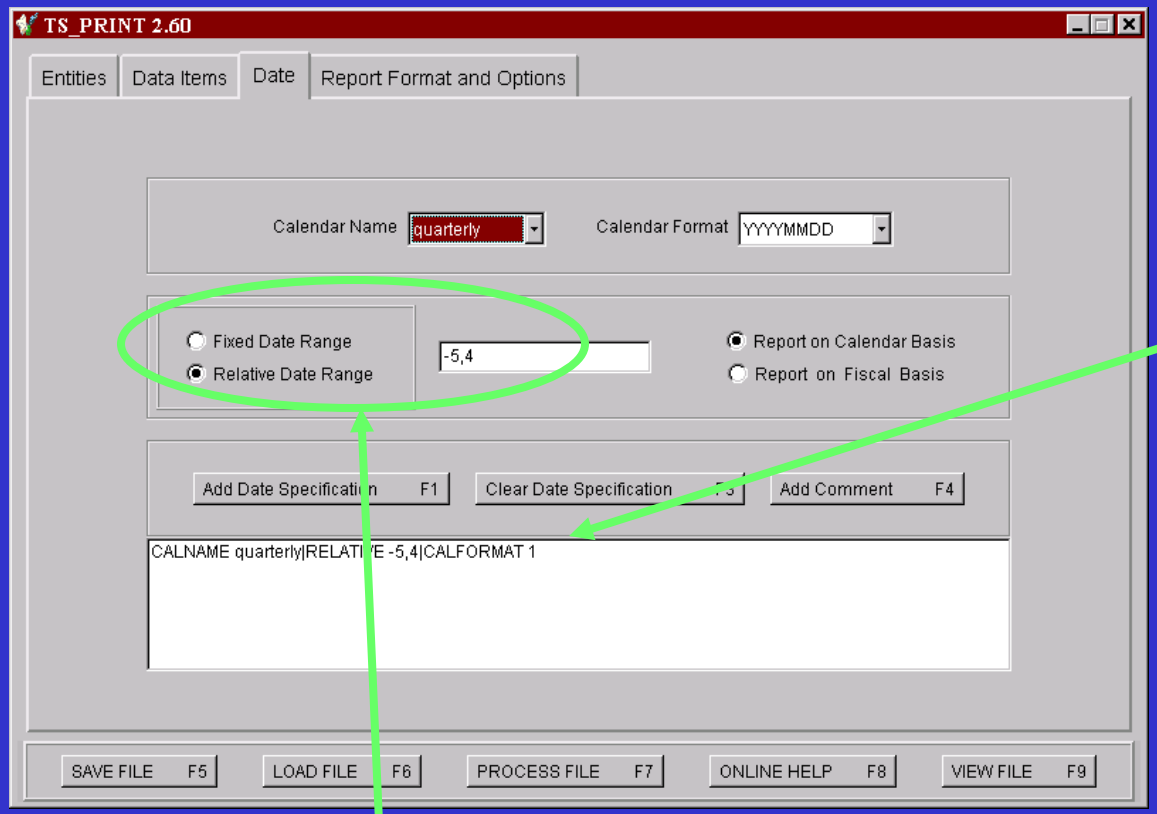


MICROSOFT CORP

	Caldt	Prc
-5	19991231	116.75000
-4	20000331	106.25000
-3	20000630	80.00000
-2	20000929	60.31250
-1	20001229	43.37500
0	20010330	54.68750
1	20010629	73.00000
2	20010928	51.17000
3	20011231	66.25000
4	20020329	0.00000

Data Items, Calendar Date and Price.

Results.....

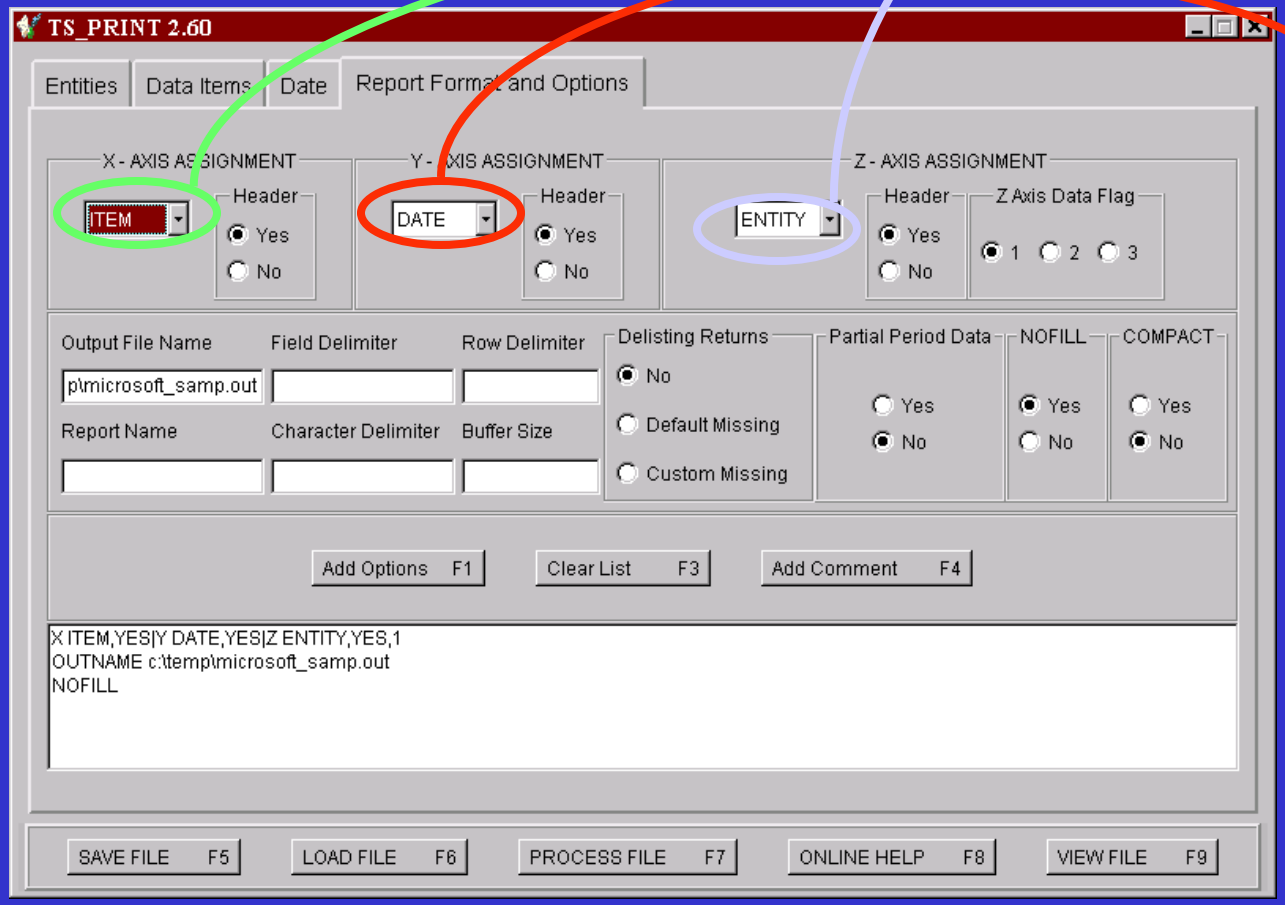


MICROSOFT CORP

	Caldt	Prc
-5	19991231	116.75000
-4	20000331	106.25000
-3	20000630	80.00000
-2	20000929	60.31250
-1	20001229	43.37500
0	20010330	0.00000
1	20010629	0.00000
2	20010928	0.00000
3	20011231	0.00000
4	0	0.00000

Relative Date Range Quarterly Data Requested

Results.....



MICROSOFT CORP

	Caldt	Prc
-5	19991231	116.75000
-4	20000331	106.25000
-3	20000630	80.00000
-2	20000929	60.31250
-1	20001229	43.37500
0	20010330	54.68750
1	20010629	73.00000
2	20010928	51.17000
3	20011231	66.25000
4	20020329	0.00000

Report format, X=Item, Y=Date and Z=Entity.

You should be all set to get started using *ts_print* now!