Almost all finance professors, at least in the US, are familiar with the CRSP database which contains historical trading data for all American listed stocks. However, few use it in the classrooms for 3 reasons: it is difficult to retrieve data; it is time consuming to explain and it does not have data for yesterday or last month. In this paper, I present an amazing way to overcome those shortcomings. Two words could be used to describe my method: “trivial” and “second”. Trivial means that the method is so simple that one-page instruction is enough. Second means that loading a data set takes just a few seconds. For example, it takes just 2 seconds to load CRSP monthly data which contains 30,650 stocks over 90 years. Another advantage of my approach is that we could retrieve IBM’s data from 1926 up to yesterday by combining CRSP with Yahoo!Finance.