# Data Definition of DataStream Data:

Monthly Turnover (in 2 months prior) – Stocks

**VARIABLES THAT USE THIS DATA**:

- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, other Measurements of Dependency and Volatility: Turnover, noted as ln (turn).
- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, other Measurements of Dependency and Volatility: Difference in Turnover, noted as Δ ln (turn).

**DATATYPE**: VO

**COMMAND:** = DSGRID.("LDJSTOXX*MMYY*", "VO", "*startDate*", "*endDate*", "M", "RowHeader=true;TimeSeriesList=true;ColHeader=true;Transpose=true;DispSeriesDescription=false;YearlyTSFormat=false;QuarterlyTSFormat=false;Clearself=y;MonthlyTSFormat=True")

- With *MMYY* the first month of each quarter, with the months ranging from 0102 until 0324.
- With *startDate* and *endDate* in YYYY-MM-DD format; *startDate* the first day of the two months prior to MMYY and *endDate* the last day of two months after the MMYY. For example, for Jan 2002, 2001-11-01 and 2002-03-31.

**DEFINITION**: This is the number of shares sold in that month. Note that these are expressed in thousands.