CRSP Monthly Stock

Query Form	Variable Descriptions	Manuals and Overviews	Knowledge Base	Data Preview	
Product:	<u>crsp_a_stock</u>				
Library:	crspa				
File:	msf				
Date Range:	Date of Observation (date): 1925-12-31 - 2023-12-29				
Last Updated On:	2024-08-06				
Update Frequency:	Annually				

Variable Reference

Variable Name	Туре	Description
cusip 😯	Char	Cusip (cusip)
ncusip 😯	Char	Ncusip (ncusip)
comnam ?	Char	Company Name (comnam)
ticker ?	Char	Ticker (ticker)
permco 😯	Float	CRSP Permanent Company Number (permco)
shrcd ?	Float	Share Code (shrcd)
shrcls ?	Char	Share Class (shrcls)
issuno 😯	Float	Nasdaq Issue Number (issuno)
exchcd ?	Float	Exchange Code (exchcd)
hexcd ?	Float	Header Exchange Code (hexcd)
siccd ?	Float	SIC Code (siccd)
hsiccd ?	Float	Header SIC Code (hsiccd)
hsicmg ?	Float	Header SIC Major Group (hsicmg)
hsicig 😯	Float	Header SIC Industry Group (hsicig)
nameendt 🕜	Date	Names Ending Date (nameendt)
tsymbol ?	Char	Trading Symbol (tsymbol)
naics 😯	Char	North American Industry Class System (naics)
primexch ?	Char	Primary Exchange (primexch)

Variable Name	Туре	Description
trdstat 😯	Char	Trading Status (trdstat)
secstat ?	Char	Security Status (secstat)
prc 😯	Float	Price or Bid/Ask Average (prc)
altprc 😯	Float	Price Alternate (altprc)
altprcdt ?	Date	Alternate Price Date (altprcdt)
askhi 😯	Float	Ask or High Price (askhi)
bidlo 😯	Float	Bid or Low Price (bidlo)
bid ?	Float	Bid (bid)
ask 😯	Float	Ask (ask)
vol 😯	Float	Volume (vol)
ret 😯	Float	Returns (ret)
spread ?	Float	Spread Between Bid and Ask (spread)
retx 😯	Float	Returns without Dividends (retx)
shrout ?	Float	Number of Shares Outstanding (shrout)
shrenddt ?	Date	Shares Observation End Date (shrenddt)
shrflg ?	Float	Share Flag (shrflg)
dlstcd ?	Float	Delisting Code (dlstcd)
nwperm 😯	Float	New CRSP Permno (nwperm)
nextdt 😯	Date	Date of Next Available Information (nextdt)
dlamt 😯	Float	Amount After Delisting (dlamt)
dlprc ?	Float	Delisting Price (dlprc)
dlpdt ?	Date	Date of Delisting Payment (dlpdt)
diret 🚱	Float	Delisting Return (dlret)
dlretx 😯	Float	Delisting Return without Dividends (dlretx)
distcd ?	Float	Distribution Code (distcd)
divamt 😯	Float	Dividend Cash Amount (divamt)
facpr 😯	Float	Factor to Adjust Price (facpr)
facshr 😯	Float	Factor to Adjust Shares (facshr)
cfacpr 😯	Float	Cumulative Factor to Adjust Price (cfacpr)
cfacshr ?	Float	Cumulative Factor to Adjust Shares (cfacshr)

Variable Name	Туре	Description
dclrdt 😯	Date	Declaration Date (dclrdt)
rcrddt ?	Date	Record Date (rcrddt)
paydt 😯	Date	Payment Date (paydt)
acperm 😯	Float	Acquiring PERMNO (acperm)
accomp ?	Float	Acquiring PERMCO (accomp)
trtscd ?	Float	Traits Code (trtscd)
nmsind ?	Float	National Market Indicator (nmsind)
mmcnt ?	Float	Market Maker Count (mmcnt)
nsdinx 😯	Float	NASD Index (nsdinx)
vwretd ?	Float	Value-Weighted Return (includes distributions) (vwretd)
vwretx ?	Float	Value-Weighted Return (excluding dividends) (vwretx)
ewretd ?	Float	Equal-Weighted Return (includes distributions) (ewretd)
ewretx ?	Float	Equal-Weighted Return (excluding dividends) (ewretx)
sprtrn ?	Float	Return on S&P Composite Index (sprtrn)

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