

# CRSP Daily Stock

**Library:** crspa

**File:** dsf

**Data Range:** 12/31/1925 - 12/31/2018

**Last Updated On:** 02/01/2019

**Update Schedule:** Annually

## Variable Reference

Variable Name	Data Type	Variable Description	Help
accomp	NUM	Acquiring PERMCO	
acperm	NUM	Acquiring PERMNO	
ask	NUM	Closing Ask	
askhi	NUM	Ask or High	
bid	NUM	Closing Bid	
bidlo	NUM	Bid or Low	
cfacpr	NUM	Cumulative Factor to Adjust Price	
cfacshr	NUM	Cumulative Factor to Adjust Shares	
comnam	CHAR	Company Name	
cusip	CHAR	Cusip	
dclrdt	DATE	Declaration Date	
distcd	NUM	Distribution Code	
divamt	NUM	Dividend Cash Amount	
dlamt	NUM	Amount After Delisting	
dlpdt	DATE	Date of Delisting Payment	
dlprc	NUM	Delisting Price	
dlret	NUM	Delisting Return	
dlretx	NUM	Delisting Return without Dividends	
dlstcd	NUM	Delisting Code	
ewretd	NUM	Equal-Weighted Return (includes distributions)	
ewretx	NUM	Equal-Weighted Return (excluding dividends)	
exched	NUM	Exchange Code	
facpr	NUM	Factor to Adjust Price	
facshr	NUM	Factor to Adjust Shares	
hexcd	NUM	Header Exchange Code	
hsiccd	NUM	Header SIC Code	
hsicig	NUM	Header SIC Industry Group	
hsicmg	NUM	Header SIC Major Group	
issuno	NUM	Nasdaq Issue Number	
mmcnt	NUM	Market Maker Count	
naics	CHAR	North American Industry Class System	
nameendt	DATE	Names Ending Date	

Variable Name	Data Type	Variable Description	Help
ncusip	CHAR	Ncusip	
nextdt	DATE	Date of Next Available Information	
nmsind	NUM	National Market Indicator	
nsdinx	NUM	NASD Index	
numtrd	NUM	Number of Trades	
nwperm	NUM	New CRSP Permno	
openprc	NUM	Open Price	
paydt	DATE	Payment Date	
permco	NUM	CRSP Permanent Company Number	
prc	NUM	Price	
primexch	CHAR	Primary Exchange	
rcrddt	DATE	Record Date	
ret	NUM	Holding Period Return	
retx	NUM	Return without Dividends	
secstat	CHAR	Security Status	
shrcd	NUM	Share Code	
shrcls	CHAR	Share Class	
shrflg	NUM	Share Flag	
shrout	NUM	Number of Shares Outstanding	
siccd	NUM	SIC Code	
sprtrn	NUM	Return on S&P Composite Index	
ticker	CHAR	Ticker	
trdstat	CHAR	Trading Status	
trtscd	NUM	Traits Code	
tsymbol	CHAR	Trading Symbol	
vol	NUM	Share Volume	
vwretd	NUM	Value-Weighted Return (includes distributions)	
vwretx	NUM	Value-Weighted Return (excluding dividends)	

### Missing Codes

Variable Name	C/Fortran Value	SAS Missing Code	Description
RET	-44.0	.E	No valid comparison for an excess return
	-55.0	.D	No listing information
	-66.0	.C	No valid previous price
	-77.0	.B	Off-exchange
	-88.0	.A	Out of Range
	-99.0	.	No valid price
DLRET	-55.0	.S	CRSP has no source to establish a value after delisting
	-66.0	.T	More than 10 trading periods between a security's last price and its first available price on a new exchange

	-88.0	.A	Security is still active
	-99.0	.P	Security trades on a new exchange after delisting, but CRSP currently has no sources to gather price information
	-55.0	.S	CRSP has no source to establish a value after delisting
	-66.0	.T	More than 10 trading periods between a security's last price and its first available price on a new exchange
DLRETX	-88.0	.A	Security is still active
	-99.0	.P	Security trades on a new exchange after delisting, but CRSP currently has no sources to gather price information
DCLRDT	0	.	Declaration date cannot be found
TRTSCD	0	.	Unknown trading status of the issue
NMSIND	0	.	Unknown whether or not the issue is a member of the Nasdaq National Market
VOL	-99.0	.	

## Notes

PRC A positive amount is an actual close for the trading date while a negative amount denotes the average between BIDLO and ASKHI.

## Units

Most prices are represented in U.S. dollar values per share

SHROUT thousands

VOL units of one share (rounded to the nearest hundred)