

CRSP STOCK & INDEXES DATABASES

FLAT FILE FORMAT 2.0

105 West Adams, Suite 1700
Chicago, IL 60603
Tel: 312.263.6400
Fax: 312.263.6430
Email: Support@crsp.org

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CRSP CONTACT INFORMATION

For further information, please visit our website at www.crsp.org or email support@crsp.org.

OVERVIEW

Since 1960, CRSP has been curating data for scholarly researchers and investment practitioners. With more than 95 years of data in our US Stock Database and planned future data products, CRSP found it imperative to invest in back-office processes that will continue to serve our subscribers for the decades ahead.

CRSP's multi-year reengineering investment has impacted every aspect of our research data products — from extracting, transforming, and loading data from our sources, to quality review and clean-up, to delivery and access of end-user data products.

All CRSP research data products are impacted. Update processes are being rebuilt with current technology and tools that allow for agility in adding, removing, and changing sources and formats. The result is the new Stock and Index flat file layout 2.0, available in SAS, ASCII, & R.

This file layout guide provides a table by table listing of data items and short definitions are provided. Data products align one-to-one with previous versions.

PRODUCT NAME	FLAT FILE FORMAT 2.0 (CIZ)	FLAT FILE FORMAT 1.0 (SIZ)	CRSP ACCESS (FIZ)
CRSP 1925 US Stock and Index	CIZyyyyymm	SIZyyyyymm	FIZ
CRSP 1925 US Stock	CAZyyyyymm	SAZyyyyymm	FAZ
CRSP 1962 US Stock	C6Zyyyyymm	S6Zyyyyymm	A6Z
CRSP 1962 Stock and Index	CXZyyyyymm	SXZyyyyymm	AXZ
CRSP 1925 US Indexes	COZyyyyymm	SFZyyyyymm	IFZ

CRSP METADATA FILES

Metadata files contain information about data files and items that facilitate the understanding and usage of the data.

FILE NAME	FILE DESCRIPTION
MetaCalendarPeriod	Information on trading and calendar days
MetaColumnCoverage	Information about how completely a column is used
MetaColumnInfo	Links file information and item information, containing specific column characteristics
MetaExchangeCalendar	Calendar beginning 19251231 through current cut date. Identifies trading days, weekends, and holidays
MetaFileInfo	Information about all files in the stock and index products
MetaFlagCoverage	Information about how completely a flag is used
MetaFlagInfo	Information about all flags and codes used to define data characteristics
MetaFlagType	Information about all flag and code types in the files
MetaItemInfo	Item information for all items in all files that are included in stock and index products
MetaSIZtoCIZ	See the Cross-Reference Guide – Mapping of the Stock and Indexes Flat File Format 1.0 to Flat File Format 2.0

MetaCalendarPeriod – CALENDAR PERIOD FILE

File includes information about how trading and calendar days relate to one another, in particular for non-daily periods. Fields facilitate trading period arithmetic. Contains only trading days utilized in the CRSP data files.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
CalPeriodKey	Calendar Period Key	Key to the summary row about the period. Annual is YYYY, Quarterly is YYYYQ, Monthly is YYYYMM
CalPeriodType	Calendar Period Frequency Type	Annual, Monthly, Quarterly, or Daily frequency is identified by a code
CalPeriodStartDt	Calendar Period Start Date	First calendar date in the period
CalPeriodEndDt	Calendar Period End Date	Last calendar date in the period
CalPeriodCRSPStartDt	Calendar Period CRSP Start Date	First CRSP trading date of the period
CalPeriodCRSPEndDt	Calendar Period CRSP End Date	Last CRSP trading date of the period

ITEM ID	ITEM NAME	ITEM DESCRIPTION
CalPeriodNextKey	Calendar Period Next Key	Period key for the next period of the same frequency
CalPeriodPrevKey	Calendar Period Previous Period Key	Period key for the previous period of the same frequency
CalPeriodPrevEndDt	Calendar Period Previous End Date	End date from the previous period of the same frequency
CalPeriodPrevCRSPEndDt	Calendar Period Previous CRSP End Date	Last CRSP trading day from the previous period of the same frequency
CalPeriodNbr	Calendar Period Number	Sequence number within the frequency type that facilitates trading day arithmetic
CalPeriodDayCnt	Calendar Period Day Count	Number of calendar days between Calendar Period Previous End Date and Calendar Period End Date
CalPeriodCRSPDayCnt	Calendar Period CRSP Day Count	Number of CRSP trading days between Calendar Period Previous CRSP End Date and Calendar Period CRSP End Date
CalPeriodFlg	Calendar Period Flag	Flag that provides information about the calendar period. For example, values include C = Complete, P = Partial, F = Future, S = Start of Calendar

MetaColumnCoverage – COLUMN COVERAGE FILE

File contains information on how completely each column is used, including row counts of non-missing values, the number of unique IDs, date ranges and coverage percentages.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
FileName	File Name	Name of the file
ColPosition	Column Position	Indicates the position of the column in the file
ItemName	Item Name	Name of the item
ColCount	Column Count	Count of non-missing values for a column
ColCountId	Column Count Identifier	Count of distinct identifiers for the column with non-missing values
ColMinDt	Column Minimum Period	Earliest period with non-missing values within the column
ColMaxDt	Column Maximum Period	Latest period with non-missing values within the column
ColCountPct	Column Count Percent	Percent of the non-missing values for a column. Column Count divided by the total number of rows in the file
ColCountIdPct	Column Count Identifier Percent	Percent of distinct identifiers for the column with non-missing values. Calculated as the Column Count Identifier divided by the total number of rows in the file
ColDatePct	Column Date Percent	Number of inclusive days between Earliest and Latest column dates divided by the number of inclusive days in the file
ColumnKey	Column Key	Unique surrogate key for each row in MetaColumnInfo
FileKey	File Key	Unique surrogate key for each row in MetaFileInfo
ItemKey	Item Key	Unique surrogate key for each row in MetaItemInfo
ColCoverageKey	Column Coverage Key	Unique surrogate key for each row in MetaFlagCoverage

MetaColumnInfo – COLUMN INFORMATION FILE

File links the File and ItemInfo information and contains specific column characteristics.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
FileName	File Name	Name of the file
ColPosition	Column Position	Indicates the position of the column in the file
ItemName	Item Name	Name of the item
ColNullFlg	Column Null Flag	Flag that indicates whether or not the field is nullable. Y/N flag
ColSQLDataType	Column SQL Data Type	Identifies the column's data type in SQL format
ColSASDataType	Column SAS Data Type	Identifies the column's data type used in SAS LENGTH statements
ColSASDisplayFormat	Column SAS Display Format	Identifies the format used in SAS FORMAT statements

ITEM ID	ITEM NAME	ITEM DESCRIPTION
ColSASExportFormat	Column SAS Export Format	Identifies the recommended format used in SAS PUT statements exporting to a character file
ColASCIIMaxFieldSize	Column ASCII Maximum Field Size	Maximum length or number of characters of a column in ASCII format
ColRDDataType	Column R Data Type	Identifies the column's data type in the R dataset
ColCoverageFlg	Column Coverage Flag	Indicates whether or not there is information in the Column Coverage file that indicates availability. Y/N flag
ColumnKey	Column Key	Unique surrogate key for each row in MetaColumnInfo
FileKey	File Key	Unique surrogate key for each row in MetaFileInfo
ItemKey	Item Key	Unique surrogate key for each row in MetaItemInfo

MetaExchangeCalendar – EXCHANGE CALENDAR FILE

File contains all days between the start of the CRSP data and the current cut date of the file. Includes information on trading days, weekends, and holidays and facilitates links to the Calendar Period file.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
CalDt	Calendar Date	Primary Key date field that begins in MMDDYYYY format (12311925) through the cut date of the database
TradingFlg	Trading Flag	Flag indicating whether or not the date is a trading date. Y/N flag
HolidayFlg	Holiday Flag	Flag indicating whether a non-trading date is an exchange holiday. Y/N flag
WeekendFlg	Weekend Flag	Flag indicating whether or not a non-trading date is designated as such because it is on the weekend. Note that most Saturdays were trading days prior to May 1946. These days would be designated with a TradingFlg = Y and a WeekendFlg = N. Y/N flag
DateStatusFlg	Date Status Flag	Provides information about the date. For example, an extraordinary event causing an exchange not to open, such as dates following 9/11/2001
Weekday	Weekday	Number from 1-7 identifying the sequence day of the week. Matches Excel weekday function (Sunday = 1, Saturday = 7)
ExchangeGroup	Exchange Group	Code that identifies the group of valid exchanges

MetaFileInfo – FILE INFORMATION

File contains information about all files included in the Stock and Index (CIZ) product.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
FileName	File Name	Name of the file
FileDesc	File Description	Full name of the file for readability
FileDef	File Definition	High level definition of the file
FileCategory	File Category	Describes the type of data stored in the file. For example, event, time series, identifier, and so on
FileRowFreq	Row Frequency	Indicates the frequency of the data stored in the file, such daily, annual, observation
FileColumnCnt	File Column Count	Count of the number of columns stored in the file, including keys and data columns
FileDataColumnCnt	Data Column Count	One component of the File Column Count, the number of non-key columns stored in the file
FileKeyCnt	File Key Count	Second component of the File Column Count, the number of keys stored in the file
FileKeyType	File Key Type	Indicates the type of keys that define the primary key and sort order in the file
FileItemName#1-4	File Key Item Name #1-4	Name of each key used in the file. For each file, the number of named keys used will be equal to the File Key Count
FileActiveFlg	File Active Flag	Indicates whether or not the file is currently active and updated with new data, is a legacy static file being retained for continuity, or reserved for future use. Y = active, N = static legacy, F = future use
FileKey	File Key	Unique surrogate key for each row in MetaFileInfo

ITEM ID	ITEM NAME	ITEM DESCRIPTION
FileItemKey#1-4	File Key Item Key	The item key of each key used in the file. The number of item keys used will be equal to the File Key Count

MetaFlagCoverage – FLAG COVERAGE FILE

File contains information about how completely a given flag is used, including counts, date ranges, percentage of rows, and so on.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
FileName	File Name	Name of the file
ColPosition	Column Position	Indicates the position of the column in the file
ItemName	Item Name	Name of the item
FlagType	Flag Type	Identifies the group of codes based on their type. For example, PC = Price type codes, CF = Capitalization type codes, and so on
FlagValue	Flag Value	Mnemonic that identifies a unique value
FlagDesc	Flag Description	Description of the Flag Value
FlagCount	Flag Count	Count for each Flag Value, for each item within the specified file
FlagCountId	Flag Count Identifier	Count of distinct identifiers for each Flag Value, for each item name within the specified file
FlagMinDt	Flag Minimum Period	Earliest period on which the Flag Value is assigned to an item within the specified file
FlagMaxDt	Flag Maximum Period	Latest period for which the Flag Value is assigned to an item within the specified file
FlagCountPct	Flag Count Percent	Percent count for each Flag Value, for each specified item within each specified file. Calculated as the Flag Count divided by the total number of rows in the file
FlagCountIdPct	Flag Count Identifier Percent	Percent count of distinct identifiers for each Flag Value, for each item within the specified file. Calculated as the Flag Count divided by the number of unique IDs in the file
FlagDatePct	Flag Date Percent	Number of inclusive days between the latest and earliest dates on which the Flag Value is assigned, divided by the number of inclusive days in the file
ColumnKey	Column Key	Unique surrogate key for each row in MetaColumnInfo
FileKey	File Key	Unique surrogate key for each row in MetaFileInfo
ItemKey	Item Key	Unique surrogate key for each row in MetaItemInfo
FlagKey	Flag Key	Unique surrogate integer key for MetaFlagInfo
FlagCoverageKey	Flag Coverage Key	Unique surrogate key for each row in MetaFlagCoverage

MetaFlagInfo – FLAG INFORMATION FILE

File contains information about all flags and codes used to flag specific data characteristics store in the various SIZ/CIZ itmes.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
FlagType	Flag Type	Code for specific flag values that is used with Item Flag Type to determine which values are valid for a given item.
FlagValue	Flag Value	Mnemonic that identifies a unique value
FlagTypeDesc	Flag Type Description	Provides a longer Flag Type description
FlagDesc	Flag Description	Description of the Flag Value
FlagDef	Flag Definition	Longer description of the Flag Value
FlagCoverageFlg	Flag Coverage Flag	Flag that indicates whether this Flag Value has a corresponding row in MetaFlagCoverage
FlagKey	Flag Key	Unique surrogate integer key for MetaFlagInfo

MetaFlagType – FLAG TYPE FILE

File contains information about groups of flags that is stored in the various CIZ items.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
FlagType	Flag Type	Provides a code for specific flag values and is used with Item Flag Type to determine which values are valid for a given item
FlagTypeDesc	Flag Type Description	Provides a longer Flag Type description
FlagTypeItemCnt	Flag Type Item Count	Provides the count of distinct items (not columns) used by this corresponding Flag Type
FlagTypeColumnCnt	Flag Type Column Count	Provides the count of columns (not items) used by the corresponding Flag Type
FlagTypeDef	Flag Type Definition	Provides a long definition of a Flag Type, often including potential uses
FlagTypeKey	Flag Type Key	Unique surrogate integer key for MetaFlagType

MetalItemInfo – ITEM INFORMATION FILE

File contains information about all fields included in the Stock and Index files.

ITEM ID	ITEM NAME	ITEM DESCRIPTION
ItemName	Item Name	Name of the item
ItemDesc	Item Description	Full item description
ItemDef	Item Definition	High level definition of the item
ItemCategory	Item Category	Describes the kind of data stored in the field. For example, Key, Code, Ratio, and so on
ItemClass	Item Class	Describes any constraint that may be applied to an item
ItemMaxCharLen	Item Maximum Character Length	Maximum character length allowed in the field
ItemNullFlg	Item Null Flag	Y/N flag indicating whether or not the item is nullable
ItemMissingFlg	Item Missing Flag	Y/N flag indicating whether or not the item may contain a missing code or value
ItemHasDataFlg	Item Has Data Flag	Y/N flag indicating whether or not the item is populated with data
ItemFlagType	Item Flag Type	Contains the Flag Type that if not NULL can be found in MetaFlagTypeInfo
ItemActiveFlg	Item Active Flag	Indicates whether or not the file is currently active and updated with new data, is a legacy static file being retained for continuity, or reserved for future use. Y = active, N = static legacy, F = future use
ItemFileCnt	Item File Count	Provides the number of files in which the item is present
ItemKey	Item Key	Unique surrogate key for each row in MetalItemInfo

CRSP STOCK & INDEX TABLES

Formats for all files are included in the following section.

TABLE NAME	DESCRIPTION/COMMENTS	STOCK & INDEX	STOCK ONLY	INDEX ONLY
IndDlySeriesData	Daily index time series data	x	x ¹	x
IndFamilyInfoHdr	Index family identifiers, ranges, descriptors	x	x ¹	x
IndIssRebalanceSummary	Rebalance breakpoints, statistics, and codes for issuer portfolios	x		x
IndMthSeriesData	Monthly index time series data	x	x ¹	x
IndSecRebalanceSummary	Index-Security Annual Rebalancing Summary	x		x
IndSeriesInfoHdr	Index series identifiers, ranges, descriptors	x	x ¹	x
StkAnnSecurityData	Select data items aggregated from daily frequency to annual calendar	x	x	
StkDelists	Daily and monthly delisting history	x	x	
StkDistributions	Distribution history	x	x	
StkDlySecurityData	Daily time series security data — secondary items	x	x	
StkDlySecurityPrimaryData	Daily time series security data — primary items	x	x	
StkIndIssuerStatistics	Stock Index-Issuer Quarterly Statistics	x		
StkIndMembership	Security membership in indexes	x		
StkIndSecurityStatistics	Stock Index-Security Annual Statistics	x		
StkIssuerInfoHdr	Issuer identifiers, ranges, descriptors	x	x	
StkIssuerInfoHist	Name identifier, and descriptor history for issues	x	x	
StkMthFloatShares	Monthly time series of float shares	x	x	
StkMthSecurityData	Select data items aggregated from daily frequency to monthly calendar	x	x	
StkQtrSecurityData	Select data items aggregated from daily frequency to quarterly calendar	x	x	
StkSecurityInfoHdr	Security identifiers, ranges, descriptors	x	x	
StkSecurityInfoHist	Name history for securities	x	x	
StkShares	Shares outstanding history	x	x	

¹File contains a small subset of CRSP Indexes.

ITEM CATEGORY

Each data item in each table is associated with an Item Category. The Item Category provides high-level information on the content of the field. In the table below, the W represents the maximum width of the field and can vary within a category. The N's in the ASCII column indicate it is a number, but the number of N's will vary within a category and an item depending on the value. Similarly, the best SQL type to use may vary within a category. There is additional information about each item in the Item Class fields in the MetaItemInfo file as well as more technical details about each column in the MetaColumnInfo file.

ITEM CATEGORY	DESCRIPTION	SAS TYPE	SAS FORMAT	ASCII	SQL TYPE	R TYPE
Code	Integer code for one or more characteristics	Numeric	W.	NNNN	Int (or Smallint, Tinyint)	Int
Date	Date field	Numeric	YYYYMMDD10.	YYYY-MM-DD	Date	Date
Description	Wide text field containing a description	Character	\$W.	[text string]	Varchar(W)	Text
Flag	Alphanumeric mnemonic value	Character	\$W.	[text string]	Varchar(W) (or Char(W))	Text
Id	Alphanumeric identifier	Character	\$W.	[text string]	Varchar(W)	Text
IdNum	Numeric identifier	Numeric	W.	NNNNNNN	Int	Int
Key	Integer field used as a key	Numeric	W.	NNNNNNN	Int	Int
Name	Alphanumeric field containing a name	Character	\$W.	[text string]	Varchar(W)	Text

ITEM CATEGORY	DESCRIPTION	SAS TYPE	SAS FORMAT	ASCII	SQL TYPE	R TYPE
Number	Integer value < 2,000,000,000	Numeric	W.	NNNNNNNNNN	Int (or Smallint, Tinyint)	Int
Period	Integer key to MetaCalendarPeriod	Numeric	W.	NNNN	Int	Int
Quantity	Integer field with some values in excess of 2,000,000,000	Numeric	COMMAW.	NNNNNNNNNNNN	Bigint	Float
Ratio	Calculated Floating point number	Numeric	PERCENTW.N	1.234567890123E+12	Float	Float
Value	Field with a wide range of non-integer numeric values	Numeric	E20.	1.234567890123E+12	Float (or Decimal)	Float

StkDelists – STOCK DELISTS

Table below includes delisting return and related data. Daily and monthly items (m) are combined into one table.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
DelistingDt	Delisting Date	Date	Date of a security's last price on the CRSP-followed exchange
DelDtPrc	Delisting Date Price	Value	Price recorded on the delisting date
DelDtPrcFlg	Delisting Date Price Flag	Flag	Describes the delisting date price
DelActionType	Delisting Corporate Action Type	Flag	Describes the delisting corporate action
DelStatusType	Delisting Completion Status Type	Flag	Describes the completion status of the delisting
DelReasonType	Delisting Reason Type	Flag	Describes the reason for the delisting
DelPaymentType	Delisting Payment Summary Type	Flag	Describes the form of the delisting payment
DelPERMNO	Delisting PERMNO	Key	PERMNO that follows after the delisting
DelPERMCO	Delisting PERMCO	Key	PERMCO that follows after the delisting
DelRet	Delisting Total Return	Ratio	Daily holding period delisting return of a security. Calculated by comparing the Delisting Amount with the price on the last day of trading
DelRetMissType	Delisting Return Missing Type	Flag	Describes the type of missing return
DelNextDt	Delisting Next Price Date	Date	Date of next price or quote after delisting
DelNextPrc	Delisting Next Price	Value	Next price or quote after delisting
DelNextPrcFlg	Delisting Next Price Flag	Flag	Describes the next price after delisting
DelAmtDt	Delisting Amount Date	Date	Date associated with the delisting amount used in the delisting return calculation
DelDivAmt	Delisting Dividend Amount	Value	Amount of ordinary and non-ordinary dividends paid at delisting
DelDisType	Delisting Distribution Type	Flag	Describes the corporate action impact type
DelDlyDt	Delisting Daily Date	Date	Date return is stored in the StkDlySecurityData table. By convention, this date is the trading date immediately after the delisting date

StkDistributions – STOCK DISTRIBUTIONS

Table below includes distribution details and amounts.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
DisExDt	Ex-Distribution Date	Date	Ex-dividend or ex-distribution date. Date on which the security is first traded without the right to receive the distribution
DisSeqNbr	Distribution Sequence Number	Number	Distribution sequence number within the ex-date
DisOrdinaryFlg	Distribution Ordinary Dividend Flag	Flag	Y/N flag indicating whether distribution is an ordinary dividend. Y = Ordinary, N = Non-ordinary
DisType	Distribution Type	Flag	Describes the type of distribution
DisFreqType	Distribution Frequency Type	Flag	Describes the frequency of the distribution

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
DisPaymentType	Distribution Payment Method Type	Flag	Describes the method in which the distribution is paid
DisDetailType	Distribution Detail Type	Flag	Describes details about the type of distribution
DisTaxType	Distribution Tax Status Type	Flag	Describes how the distribution is taxed
DisOrigCurType	Distribution Original Currency Type	Flag	Describes the original currency of the distribution
DisDivAmt	Dividend Amount	Value	Total amount of the dividend paid
DisFacPr	Factor to Adjust Price	Ratio	The cumulative factor from a base date used to adjust prices after distributions so that equivalent comparisons can be made between prices before and after the distribution. Set to -1 for delisting distributions
DisFacShr	Factor to Adjust Shares	Ratio	The cumulative factor from a base date used to adjust shares and volume after distributions so that equivalent comparisons can be made between values before and after the distribution
DisDeclareDt	Declaration Date	Date	Date on which the board of directors declared a distribution
DisRecordDt	Record Date	Date	Date on which shareholders must be registered as holders of record in order to receive the distribution
DisPayDt	Payment Date	Date	Date on which dividend checks are mailed or other distributions are made
DisPERMNO	PERMNO of the Security Received	Key	PERMNO of another security linked to a distribution where a stock was received in a spinoff, exchange, merger, or other distribution event
DisPERMCO	PERMCO of the Issuer Providing Payment	Key	PERMCO of another company linked to a distribution

StkSecurityInfoHdr & StkSecurityInfoHist – STOCK SECURITY INFORMATION HEADER & HISTORY

Tables below include security identifiers, ranges, descriptors. Header includes the most recent values for each item. History includes a compilation of item values over the history of the security.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
SecInfoStartDt	Security Information Start Date	Date	The start date of the data row that corresponds with the security End Date in the same row
SecInfoEndDt	Security Information End Date	Date	The end date of the data row that corresponds with the security Start Date in the same row
SecurityBegDt	Begin Date of Stock Data	Date	Starting date for security daily time series data in YYYY-MM-DD format
SecurityEndDt	End Date of Stock Data	Date	Ending date for security daily time series data in YYYY-MM-DD format
SecurityHdrFlg	Security Header Flag	Flag	Y/N flag – uniformly Yes for the StkSecurityInfoHdr file
HdrCUSIP	Header CUSIP	Id	Most recent CUSIP on file or dummy CUSIP
HdrCUSIP9	Header CUSIP 9	Id	Most recent CUSIP on file or dummy CUSIP. Same as the Header CUSIP with an additional check digit
CUSIP	CUSIP	Id	CUSIP without check digit
CUSIP9	CUSIP9	Id	CUSIP with check digit
PrimaryExch	Primary Exchange	Flag	Identifies the exchange on which the security has its primary listing
ConditionalType	Conditional Type	Flag	Describes the status of a security
ExchangeTier	Exchange Tier	Flag	Identifies the NASDAQ Market Tier
TradingStatusFlg	Trading Status Flag	Flag	Identifies the trading status of the security (active, halt, suspend)
SecurityNm	Security Name	Name	Security name with class (A, COM). Combination of Issuer Name, Share Class, and Share Type
ShareClass	Share Class	Flag	Share class of the security
USIncFlg	US Incorporation Flag	Flag	Flag identifying whether or not an issuer is incorporated in the US (Y = USINC, N = NONUS, X = N/A)

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
IssuerType	Issuer Type	Flag	Describes the type of the issuer of the security (REIT, CORP, LTD)
SecurityType	Security Type	Flag	Describes the type of a security (FUND, EQUITY, UNIT)
SecuritySubType	Security Sub Type	Flag	Describes the sub type of a security (COM, ETF, ETN)
ShareType	Share Type	Flag	Describes the share type of the security (COM, ADR, SBI)
SecurityActiveFlg	Security Active Flag	Flag	Y/N flag indicating if the security is active
DelActionType	Delisting Corporate Action Type	Flag	Describes the delisting corporate action
DelStatusType	Delisting Completion Status Type	Flag	Describes the completion status of the delisting
DelReasonType	Delisting Reason Type	Flag	Describes the reason for the delisting
DelPaymentType	Delisting Payment Summary Type	Flag	Describes the form of the delisting payment
Ticker	Ticker	Id	Security ticker
TradingSymbol	Trading Symbol	Id	Trading symbol for the security
PERMCO	PERMCO	Key	CRSP unique permanent issuer (company) level identifier
SICCD	SIC Code	Code	Standard Industrial Classification Code
NAICS	NAICS Code	Id	North American Industry Classification System
ICBIndustry	ICB Industry	Flag	ICB Industry assignment set to the broadest level of classification
NASDCompno	NASDAQ Company Number	IdNum	Latest NASDAQ unique company number
NASDIssuno	NASDAQ Issue Number	IdNum	Latest NASDAQ unique issuer number
IssuerNm	Issuer Name	Name	Name of company issuing the security

StkIssuerInfoHdr & StkIssuerInfoHist – STOCK ISSUER INFORMATION HEADER & HISTORY

Tables below include issuer identifiers, ranges, descriptors. Header includes the most recent values for each item. History includes a compilation of item values over the history of the issuer.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMCO	PERMCO	Key	CRSP unique permanent issuer (company) level identifier
IssInfoStartDt	Issuer Information Start Date	Date	Defines the start date of the range for which the data row is in effect
IssInfoEndDt	Issuer Information End Date	Date	Defines the end date of the range for which the data row is in effect
IssuerBegDt	Issuer Begin Date	Date	Starting date for issuer daily time series data in YYYY-MM-DD format. For the header row, IssInfoEndDt will be equal to the IssuerBegDt
IssuerEndDt	Issuer End Date	Date	Latest daily time series ending date for any security for the issuer in the CRSP data
IssuerHdrFlg	Issuer Header Flag	Flag	Y/N flag associated with the issuer header – uniformly Y in StkIssuerInfoHdr
CNUM	CNUM	Id	Issuer portion of the CUSIP identifier
IssuerNm	Issuer Name	Name	Name of company issuing the security
SecurityRangeCnt	Security Range Count	Number	Number of PERMNOs (securities) between Issuer Information Start Date and Issuer Information End Date
SecurityTotalCnt	Security Total Count	Number	Total number of PERMNOs (securities) between Issuer Begin Date and Issuer End Date
USIncFlg	US Incorporation Flag	Flag	Flag identifying whether or not an issuer is incorporated in the US (Y = USINC, N = NONUS, X = N/A)
IssuerType	Issuer Type	Flag	Describes the type of the issuer of the security (REIT, CORP, LTD)
IssuerStatusType	Issuer Status Type	Flag	Describes the status of the issuer
SICCD	SIC Code	Code	Standard Industrial Classification Code
NAICS	NAICS Code	Id	North American Industry Classification System
ICBIndustry	ICB Industry	Flag	ICB Industry assignment set to the broadest level of classification
NASDCompno	NASDAQ Company Number	IdNum	Latest NASDAQ unique company number

StkShares – SHARES OUTSTANDING

Table below includes history of security shares outstanding. Click item name below for more detailed Flag Value for flag items values.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
ShrStartDt	Share Information Start Date	Date	First effective date of a shares outstanding observation
ShrEndDt	Share Information End Date	Date	Last effective date of a shares outstanding observation. If not the last observation, set to the delisting date, and for active securities, set to the cut date
ShrOut	Shares Outstanding	Quantity	Total shares outstanding, either the raw unadjusted shares observation on a day, or adjusted to reflect corporate actions
ShrSource	Share Change Source Type	Flag	Identifies the source of information generating the share change
ShrFacType	Share Factor Type	Flag	Indicates if there is a factor used to adjust shares
ShrAdrFlg	Share ADR Flag	Flag	Y/N flag indicating whether or not shares are ADRs. ADR shares do not necessarily reflect the capitalization of the security and are excluded from CRSP's value-weighted indexes

StkDlySecurityPrimaryData – DAILY TIME SERIES SECURITY PRIMARY DATA

Table below includes daily time series of most commonly used security-level data – subset of the follow StkDlySecurityData table.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
DlyCalDt	Daily Calendar Date	Date	Daily calendar trading date
DlyDelFlg	Daily Delisting Flag	Flag	Y/N flag indicating whether or not a security has a delisting return or a non-delisting return. Y = delisting return is present, N = non-delisting return is present
DlyPrc	Daily Price	Value	Last price at which a stock traded during the regular trading day. If not available, a bid/ask average is used
DlyPrcFlg	Daily Price Flag	Flag	Flag indicating type of price
DlyCap	Daily Capitalization	Value	Market capitalization using daily closing trade price or bid/ask average *shares outstanding
DlyCapFlg	Daily Capitalization Flag	Flag	Indicates the type of price used to calculate the capitalization
DlyRet	Daily Total Return	Ratio	Daily change in the total value of an investment in the security
DlyRetx	Daily Price Return	Ratio	Security return without ordinary dividends – price appreciation only
DlyRetMissFlg	Daily Return Missing Flag	Flag	Describes the reason for a missing return. NA if return is available
DlyDistRetFlg	Daily Distribution Return Impact Flag	Flag	Describes the types of distributions used in the return calculation
DlyVol	Daily Volume	Quantity	Total raw number of shares of a stock traded on a day, not adjusted for splits during the month

StkDlySecurityData – DAILY TIME SERIES SECURITY SECONDARY DATA

Table below includes the complete daily time series of security-level data.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
YYYYMMDD	Daily Period	Period	Integer Period (e.g. 20201215 for trading day December 15, 2020). More information about the period can be found in MetaCalendarPeriod
DlyCalDt	Daily Calendar Date	Date	Daily calendar trading date

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
DlyDelFlg	Daily Delisting Flag	Flag	Y/N flag indicating whether or not a security has a delisting return or a non-delisting return. Y = delisting return is present, N = non-delisting return is present
DlyPrc	Daily Price	Value	Last price at which a stock traded during the regular trading day. If not available, a bid/ask average is used
DlyPrcFlg	Daily Price Flag	Flag	Flag indicating type of price
DlyCap	Daily Capitalization	Value	Market capitalization using daily closing trade price or bid/ask average *shares outstanding
DlyCapFlg	Daily Capitalization Flag	Flag	Indicates the type of price used to calculate the capitalization
DlyPrevPrc	Daily Previous Price	Value	Previous daily closing trade price or bid/ask average used in calculating daily returns
DlyPrevPrcFlg	Daily Previous Price Flag	Flag	Describes the type of daily price on the previous trading day used in calculating daily returns
DlyPrevDt	Daily Previous Price Date	Date	Date of the daily previous price
DlyPrevCap	Daily Previous Capitalization	Value	Daily market capitalization on the previous price date
DlyPrevCapFlg	Daily Previous Capitalization Flag	Flag	Indicates the type of price used to calculate the daily previous capitalization
DlyRet	Daily Total Return	Ratio	Daily change in the total value of an investment in the security
DlyRetx	Daily Price Return	Ratio	Security return without ordinary dividends – price appreciation only
DlyRetI	Daily Income Return	Ratio	Return based on the ordinary dividend amount
DlyRetMissFlg	Daily Return Missing Flag	Flag	Describes the reason for a missing return. NA if return is available
DlyRetDurFlg	Daily Return Duration Flag	Flag	Describes the duration of a calculated return
DlyOrdDivAmt	Daily Ordinary Dividend Amount	Value	Sum of the ordinary dividend amounts included in the returns calculation
DlyNonOrdDivAmt	Daily Non-Ordinary Dividend Amount	Value	Sum of the non-ordinary dividend amounts included in the returns calculation
DlyFacPrc	Daily Factor to Adjust Price	Ratio	All factors used to adjust a price that impact the return calculation
DlyDistRetFlg	Daily Distribution Return Impact Flag	Flag	Describes the types of distributions used in the return calculation
DlyVol	Daily Volume	Quantity	Total raw number of shares of a stock traded on a day, not adjusted for splits during the month
DlyClose	Daily Close	Value	Last price at which a stock traded during the regular trading day
DlyLow	Daily Low	Value	Lowest trading price recorded during the regular trading day. Available when a security has a trading price for the day; see DlyPrcFlg
DlyHigh	Daily High	Value	Highest trading price recorded during the regular trading day. Available when a security has a trading price for the day; see DlyPrcFlg
DlyBid	Daily Bid	Value	Closing bid price recorded on the trading day
DlyAsk	Daily Ask	Value	Closing ask price recorded on the trading day
DlyOpen	Daily Open	Value	First price after the market opens. Available when securities are reporting trading prices after June 15, 1992, and for NYSE securities between December 1925 and June 1962
DlyNumTrd	Daily Number of Trades	Number	Number of trades made on the NASDAQ Stock Market for a security each trading day. Trades on all exchanges are connected to NASDAQ's composite pricing network and all late trades are included in the count. This item is null for all non-NASDAQ securities
DlyMMCnt	Daily Market Maker Count	Number	Number of registered market makers for an issue trading on NASDAQ on the trading day
DlyPrcVol	Daily Price Volume	Value	Calculated as the DlyPrc times DlyVol, and not the sum of the price and volume for each transaction. As a result, it is a measure of the dollars traded, but not the actual dollar volume

StkAnnSecurityData – ANNUAL TIME SERIES SECURITY DATA

Table below includes Annual time series of daily aggregated security data items.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
YYYY	Annual Period	Period	Integer Period (e.g. 2020 for the year 2020). More information about the period can be found in MetaCalendarPeriod
AnnCalDt	Annual Calendar Date	Date	Date year in YYYY-MM-DD format of the calendar year end for which the data items are provided
AnnCompFlg	Annual Completeness Flag	Flag	Flag indicating the completeness of the underlying daily data for the period
AnnCompSubFlg	Annual Completeness Sub Flag	Flag	Provides additional granularity for the Annual Completeness Flag
AnnPrc	Annual Price	Value	Last non-missing trading price or bid/ask average for the period
AnnPrcFlg	Annual Price Flag	Flag	Describes the price used in the period
AnnPrcDt	Annual Price Date	Date	Date indicating the period end for the security
AnnDtFlg	Annual Price Date Flag	Flag	Describes the annual price date used
AnnDelFlg	Annual Delisting Flag	Flag	Indicates if returns from delists are included in the compounded period return
AnnCap	Annual Market Capitalization	Value	Market capitalization on the period price date
AnnPrevPrc	Annual Previous Price	Value	Price from the previous period, or first price on beginning date for a new security
AnnPrevPrcFlg	Annual Previous Price Flag	Flag	Describes the type of previous price used
AnnPrevDt	Annual Previous Price Date	Date	Price date from the previous period or beginning date for a new security
AnnPrevDtFlg	Annual Previous Date Flag	Flag	Describes the nature of the previous date
AnnPrevCap	Annual Previous Total Capitalization	Value	Total capitalization from the previous period
AnnRet	Annual Total Return	Ratio	Daily total return compounded for the period. Will include delisting returns, if appropriate
AnnRetx	Annual Return Without Dividends	Ratio	Price-only return, compounded for the period. Can include a delisting return, if appropriate
AnnRetFlg	Annual Return Flag	Flag	Describes the completeness of the return and some of its characteristics
AnnDisCnt	Annual Distribution Count	Number	Count of distributions on ex-date in the period
AnnVol	Annual Volume	Quantity	Annual volume traded, unadjusted
AnnVolFlg	Annual Volume Flag	Flag	Describes the completeness of the aggregated volume and price volume
AnnPrcVol	Annual Price Volume	Value	Measure of the dollar volume traded during the period
AnnFacShrFlg	Annual Factor to Adjust Shares Flag	Flag	One-character code identifying whether or not there were any distributions with a factor to adjust shares during the period (N = None, S = Stock Split or Dividend, O = Other, B = Both)
AnnPrcVolMissCnt	Annual Count of Missing Prices or Volumes	Number	Count of missing prices or volumes in the period, useful to facilitate the calculation of an average
CUSIP	CUSIP	Id	CUSIP without check digit
Ticker	Ticker	Id	Security ticker
IssuerNm	Issuer Name	Name	Name of company issuing the security
USIncFlg	US Incorporation Flag	Flag	Flag identifying whether or not an issuer is incorporated in the US (Y = USINC, N = NONUS, X = N/A)
IssuerType	Issuer Type	Flag	Describes the type of the issuer of the security (REIT, CORP, LTD)
SecurityType	Security Type	Flag	Describes the type of a security (FUND, EQUITY, UNIT)
SecuritySubType	Security Sub Type	Flag	Describes the sub type of a security (COM, ETF, ETN)
ShareType	Share Type	Flag	Describes the share type of the security (COM, ADR, SBI)
ExchangeTier	Exchange Tier	Flag	Identifies the NASDAQ Market Tier
PrimaryExch	Primary Exchange	Flag	Identifies the exchange on which the security has its primary listing
TradingStatusFlg	Trading Status Flag	Flag	Identifies the trading status of the security (active, halt, suspend)
ConditionalType	Conditional Type	Flag	Describes the status of a security

StkMthSecurityData – MONTHLY TIME SERIES SECURITY DATA

Table below includes Monthly time series of daily aggregated security data items.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
YYYYMM	Monthly Period	Period	Integer Period (e.g. 202012 for month December 2020). More information about the period can be found in MetaCalendarPeriod
MthCalDt	Monthly Calendar Date	Date	Date year in YYYY-MM-DD format of the calendar month for which the data items are provided
MthCompFlg	Monthly Completeness Flag	Flag	Flag indicating the completeness of the underlying daily data for the period
MthCompSubFlg	Monthly Completeness Sub Flag	Flag	Provides additional granularity for the Monthly Completeness Flag
MthPrc	Monthly Price	Value	Last non-missing trading price or bid/ask average for the period
MthPrcFlg	Monthly Price Flag	Flag	Describes the price used in the period
MthPrcDt	Monthly Price Date	Date	Date indicating the period end for the security
MthDtFlg	Monthly Price Date Flag	Flag	Describes the monthly price date used
MthDelFlg	Monthly Delisting Flag	Flag	Indicates if the returns from delists are included in the compounded period return
MthCap	Monthly Market Capitalization	Value	Market capitalization on the period price date
MthPrevPrc	Monthly Previous Price	Value	Price from the previous period, or first price on beginning date for a new security
MthPrevPrcFlg	Monthly Previous Price Flag	Flag	Describes the type of previous price used
MthPrevDt	Monthly Previous Price Date	Date	Price date from the previous period or beginning date for a new security
MthPrevDtFlg	Monthly Previous Date Flag	Flag	Describes the nature of the previous date
MthPrevCap	Monthly Previous Total Capitalization	Value	Total capitalization from the previous period
MthRet	Monthly Total Return	Ratio	Daily total return compounded for the period. Will include delisting returns if appropriate
MthRetx	Monthly Return Without Dividends	Ratio	Price-only return, compounded for the period. Can include a delisting return if appropriate
MthRetFlg	Monthly Return Flag	Flag	Describes the completeness of the return and some of its characteristics
MthDisCnt	Monthly Distribution Count	Number	Count of distributions on ex-date in the period
MthVol	Monthly Volume	Quantity	Monthly volume traded
MthVolFlg	Monthly Volume Flag	Flag	Describes the completeness of the aggregated volume and price volume
MthPrcVol	Monthly Price Volume	Value	Measure of the dollar volume traded during the period
MthFacShrFlg	Monthly Factor to Adjust Shares Flag	Flag	Identifies whether or not there were any distributions with a factor to adjust shares during the period (N = None, S = Stock Split or Dividend, O = Other, B = Both)
MthPrcVolMissCnt	Monthly Count of Missing Prices or Volumes	Number	Count of missing prices or volumes in the period, useful to facilitate the calculation of an average
CUSIP	CUSIP	Id	CUSIP without check digit
Ticker	Ticker	Id	Security ticker
IssuerNm	Issuer Name	Name	Name of company issuing the security
USIncFlg	US Incorporation Flag	Flag	Flag identifying whether or not an issuer is incorporated in the US (Y = USINC, N = NONUS, X = N/A)
IssuerType	Issuer Type	Flag	Describes the type of the issuer of the security (REIT, CORP, LTD)
SecurityType	Security Type	Flag	Describes the type of a security (FUND, EQUITY, UNIT)
SecuritySubType	Security Sub Type	Flag	Describes the sub type of a security (COM, ETF, ETN)
ShareType	Share Type	Flag	Describes the share type of the security (COM, ADR, SBI)
ExchangeTier	Exchange Tier	Flag	Identifies the NASDAQ Market Tier
PrimaryExch	Primary Exchange	Flag	Identifies the exchange on which the security has its primary listing
TradingStatusFlg	Trading Status Flag	Flag	Identifies the trading status of the security (active, halt, suspend)
ConditionalType	Conditional Type	Flag	Describes the status of a security

StkQtrSecurityData – QUARTERLY TIME SERIES SECURITY DATA

Table below includes Quarterly time series of daily aggregated security data items.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
YYYYQ	Quarterly Period	Period	Integer Period (e.g. 20201 for the first quarter of 2020). More information about the period can be found in MetaCalendarPeriod
QtrCalDt	Date	Date	Date year in YYYY-MM-DD format of the calendar quarter for which the data items are provided
QtrCompFlg	Quarterly Completeness Flag	Flag	Flag indicating the completeness of the underlying daily data for the period
QtrCompSubFlg	Quarterly Completeness Sub Flag	Flag	Provides additional granularity for the Quarterly Completeness Flag
QtrPrc	Quarterly Price	Value	Last non-missing trading price or bid/ask average for the period
QtrPrcFlg	Quarterly Price Flag	Flag	Describes the price used in the period
QtrPrcDt	Quarterly Price Date	Date	Date indicating the period end for the security
QtrDtFlg	Quarterly Price Date Flag	Flag	Describes the quarterly price date used
QtrDelFlg	Quarterly Delisting Flag	Flag	Indicates where the returns from delists are included in the compounded period return
QtrCap	Quarterly Market Capitalization	Value	Market capitalization on the period price date
QtrPrevPrc	Quarterly Previous Price	Value	Price from the previous period, or first price on beginning date for a new security
QtrPrevPrcFlg	Quarterly Previous Price Flag	Flag	Describes the type of previous price used
QtrPrevDt	Quarterly Previous Price Date	Date	Price date from the previous period or beginning date for a new security
QtrPrevDtFlg	Quarterly Previous Date Flag	Flag	Describes the nature of the previous date
QtrPrevCap	Quarterly Previous Total Capitalization	Value	Total capitalization from the previous period
QtrRet	Quarterly Total Return	Ratio	Daily total return compounded for the period. Will include delisting returns if appropriate
QtrRetx	Quarterly Return Without Dividends	Ratio	Price-only return, compounded for the period. Can include a delisting return if appropriate
QtrRetFlg	Quarterly Return Flag	Flag	Describes the completeness of the return and some of its characteristics
QtrDisCnt	Quarterly Distribution Count	Number	Count of distributions on ex-date in the period
QtrVol	Quarterly Volume	Quantity	Quarterly volume traded
QtrVolFlg	Quarterly Volume Flag	Flag	Describes the completeness of the aggregated volume and price volume
QtrPrcVol	Quarterly Dollar Value of Volume	Value	Measure of the dollar volume traded during the period
QtrFacShrFlg	Quarterly Factor to Adjust Shares Flag	Flag	One-character code identifying whether or not there were any distributions with a factor to adjust shares during the period (N = None, S = Stock Split or Dividend, O = Other, B = Both)
QtrPrcVolMissCnt	Quarterly Count of Missing Prices or Volumes	Number	Count of missing prices or volumes in the period, useful to facilitate the calculation of an average
CUSIP	CUSIP	Id	CUSIP without check digit
Ticker	Ticker	Id	Security ticker
IssuerNm	Issuer Name	Name	Name of company issuing the security
USIncFlg	US Incorporation Flag	Flag	Flag identifying whether or not an issuer is incorporated in the US (Y = USINC, N = NONUS, X = N/A)
IssuerType	Issuer Type	Flag	Describes the type of the issuer of the security (REIT, CORP, LTD)
SecurityType	Security Type	Flag	Describes the type of a security (FUND, EQUITY, UNIT)
SecuritySubType	Security Sub Type	Flag	Describes the sub type of a security (COM, ETF, ETN)

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
ShareType	Share Type	Flag	Describes the share type of the security (COM, ADR, SBI)
ExchangeTier	Exchange Tier	Flag	Identifies the NASDAQ Market Tier
PrimaryExch	Primary Exchange	Flag	Identifies the exchange on which the security has its primary listing
TradingStatusFlg	Trading Status Flag	Flag	Identifies the trading status of the security (active, halt, suspend)
ConditionalType	Conditional Type	Flag	Describes the status of a security

StkMthFloatShares - MONTHLY TIME SERIES OF FLOAT SHARES

Table below includes the monthly time series of float shares starting in 2011.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
YYYYMM	Monthly Period	Period	Integer Period (e.g. 202012 for month December 2020). More information about the period can be found in MetaCalendarPeriod
MthFloatShrQty	Monthly Float Shares	Quantity	CRSP's shares outstanding times Monthly Float Shares Percentage
MthFloatShrPct	Monthly Float Shares Percentage	Ratio	Monthly float share percentage

StkIndMembership – SECURITY INDEX MEMBERSHIP

Table below includes security membership information by index.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
INDNO	INDNO	Key	CRSP unique permanent index series identifier
MbrStartDt	Constituent Membership Start Date	Date	Date when a security is associated with an index
MbrEndDt	Constituent Membership End Date	Date	Last date when a security is associated with an index
MbrFlg	Constituent Membership Flag	Flag	Describes the price used in the period
INDFAM	CRSP Unique Index Family Number	Key	A grouping of indexes, defined by a set of rules, by which an index can be categorized. Key associated with different indexes and portfolios

IndFamilyInfoHdr – INDEX FAMILY INFORMATION HEADER

Table below includes information describing Index families – identifiers, descriptors, and ranges.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
INDFAM	CRSP Unique Index Family Number	Key	A grouping of indexes, defined by a set of rules, by which an index can be categorized. Key associated with different indexes and portfolios
IndFamType	Index Family Type	Flag	Describes the index family
IndFamNm	Index Family Name	Name	Family name assigned to the index or portfolio
IndFamBegDt	Index Family Begin Date	Date	First trading date of data for the index family in YYYY-MM-DD format
IndFamEndDt	Index Family End Date	Date	Last trading date of data for the index family in YYYY-MM-DD. Family end date is set to the cut date of the data files
BaseLvl	Index Base Level	Value	Amount on which the associated INDNOs are based (e.g. 1.0, 100.0)
BaseDt	Index Base Date	Date	Date in which the associated INDNOs are set to the base level
FreqAvail	Index Frequency Availability	Flag	Describes the index frequency or frequencies that are available. DLY = Daily, MTH = Monthly, BTH = Both, and N/A
WeightType	Index Weighting Type	Flag	Describes the weighting used to calculate the index
CntValType	Index Count and Value Types	Flag	Describes which values and counts are available for the index
UniverseType	Universe Type	Flag	Identifies the group of valid security characteristics for the index family

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
ExchangeGroup	Exchange Group	Flag	Identifies the group of valid exchanges
IndFamSize	Number of INDNOS in the IDNFAM	Number	Count of INDNOS that make up the index family
IndFamFirstINDNO	First INDNO in the Index Family	Key	INDNO identifying the first index or portfolio in the family
IndFamLastINDNO	Last INDNO in the Index Family	Key	INDNO identifying the last index or portfolio in the family
UnderlyingDataCd	Underlying Data Availability Code	Flag	Indicates the type of data available for each index family (ie. Membership, Rebalancing, etc)
PortOrder	Portfolio Order	Flag	Describes the portfolio order for fractile index families
AssignStatType	Statistic Assignment Type	Flag	Describes the statistic used in assigning securities within the index family
BreakpointFormType	Breakpoint Formation Type	Flag	Describes the breakpoint formation type
BreakpointStatType	Breakpoint Statistic Type	Flag	Describes the statistic used in creating breakpoints within index family
BreakpointFreqType	Breakpoint Frequency Type	Flag	Describes how the frequency breakpoints are created
BetaStatMktINDNO	INDNO of Market Index Used for Beta Statistic	Key	INDNO containing the returns used in calculating the Beta. If the index family does not call for a Beta calculation, this field is N/A
BreakpointIDNFAM	Breakpoint Index Family	Key	Index family containing the breakpoints used to assign securities to this index family

IndSeriesInfoHdr – INDEX SERIES INFORMATION HEADER

Table below includes information describing index series – identifiers, descriptors, and ranges.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
INDNO	INDNO	Key	CRSP unique permanent index series identifier
IDNFAM	CRSP Unique Index Family Number	Key	A grouping of indexes, defined by a set of rules, by which an index can be categorized. Key associated with different indexes and portfolios
IndFamType	Index Family Type	Flag	Describes the index family
IndNm	Index Name	Name	Name assigned to the index or portfolio
IndBegDt	INDNO Begin Date	Date	First trading date of data for the index in YYYY-MM-DD format
IndEndDt	INDNO End Date	Date	Last trading date of data for the index in YYYY-MM-DD. End date is set to the cut date of the data files
BaseLvl	Index Base Level	Value	Amount on which the associated INDNOs are based (e.g. 1.0, 100.0)
BaseDt	Index Base Date	Date	Date in which the associated INDNOs are set to the base level
FreqAvail	Index Frequency Availability	Flag	Describes the index frequency or frequencies that are available. DLY = Daily. MTH = Monthly, BTH = Both, and N/A
WeightType	Index Weighting Type	Flag	Describes the weighting used to calculate the index
CntValType	Index Count and Value Types	Flag	Describes which values and counts are available for the index
PortNum	Portfolio Number	Number	Number within an index family to which an index belongs. For example, if a decile index, a portfolio number is between one and ten

IndDlySeriesData & IndMthSeriesData – INDEX DAILY SERIES DATA & INDEX MONTHLY SERIES DATA

Tables include daily and monthly time series data for indexes. Item definitions are the same, names differ for daily and monthly as indicated in Item Name and Item Description columns.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
INDNO	INDNO	Key	CRSP unique permanent index series identifier
YYYYMMDD YYYYMM	YYYYMMDD YYYYMM	Period	Integer Period (e.g. 20201215 for trading day December 15, 2020 & 202012 for month December 2020). More information about the period can be found in MetaCalendarPeriod
DlyCalDt MthCalDt	Calendar Trading Date	Date	CRSP calendar date for the period. Daily is trading day, Monthly is last trading day of the month

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
DlyTotRet MthTotRet	Daily or Monthly Total Return on Index	Ratio	Total index return on an index for the period, including all distributions
DlyTotInd MthTotInd	Daily or Monthly Index Level from Index Total Return	Value	Value of an index, including all distributions, relative to its value at one fixed point in time (base date)
DlyPrcRet MthPrcRet	Daily or Monthly Price Return on Index	Ratio	Price return on an index for the period, excluding ordinary dividends
DlyPrcInd MthPrcInd	Daily or Monthly Price Level from Index Price Return	Value	Value of an index for the period, excluding ordinary dividends, relative to its value at one fixed point in time (base date)
DlyIncRet MthIncRet	Daily or Monthly Income Return on Index	Ratio	Income return on an index for the period, calculated as the difference between the total return and the price return
DlyIncInd MthIncInd	Daily or Monthly Index Level from Index Income Return	Value	Value of an index, using only ordinary dividends, relative to its value at one fixed point in time (base date)
DlyUsdCnt MthUsdCnt	Used Count on the Calendar Trading Date	Number	Count of securities used to calculate an index for the daily or monthly period
DlyUsdVal MthUsdVal	Used Value on Calendar Trading Date	Value	Used value is the beginning market value, in thousands, of all securities that are used in an index on the calendar trading date
DlyTotCnt MthTotCnt	Index Total Count on Calendar Trading Date	Number	Count of all eligible securities in an index universe with a valid price on the selected trading date
DlyTotVal MthTotVal	Index Total Capitalization Value on Calendar Trading Date	Value	Total market value of securities in the index universe, in thousands, with valid capitalization amounts on the selected calendar trading date
DlyEligCnt MthEligCnt	Index Eligible Count on Calendar Trading Date	Number	Count of all securities in the index universe that are eligible on the selected Calendar Date
DlyWgtAmt MthWgtAmt	Index Weight Amount on Calendar Trading Date	Value	Weight used to calculate the index (the denominator in the index calculation formula), on the selected calendar trading date

StkIndSecurityStatistics – INDEX SECURITY STATISTICS

Table below includes annual security statistics used to set breakpoints for daily decile indexes and monthly security capitalization decile indexes.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMNO	PERMNO	Key	CRSP unique permanent security level identifier
INDFAM	CRSP Unique Index Family Number	Key	A grouping of indexes, defined by a set of rules, by which an index can be categorized. Key associated with different indexes and portfolios
YYYY	Annual Period	Period	Integer Period (e.g. 2020 for the year 2020). More information about the period can be found in MetaCalendarPeriod
SecStatType	Security Statistic Type	Flag	Breakpoint statistic type associated with the index family that describes the statistic, (e.g. security capitalization, beta, standard deviation)
SecStat	Security Statistic	Value	The security statistic value associated with the PERMNO in the index family
SecStatFlg	Security Statistic Missing Flag	Flag	Indicates whether the statistic is from the calculated year, the assignment year, or the reason for being missing
SecAssignYYYY	Security Assignment Year	Period	Year for which the PERMNO is assigned to the Security Assignment INDNO
SecAssignINDNO	Security Assignment INDNO	Key	INDNO associated with the index family. Valid for the security assignment year and made using the security statistic from the calculation year
SecAssignPortNum	Security Assignment Portfolio	Number	Decile number associated with the INDNO assigned at rebalancing

StkIndIssuerStatistics – INDEX ISSUER STATISTICS

Table below includes quarterly issuer statistics used to calculate breakpoints for the monthly issuer capitalization deciles.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
PERMCO	PERMCO	Key	CRSP unique permanent issuer (company) level identifier
INDFAM	CRSP Unique Index Family Number	Key	A grouping of indexes, defined by a set of rules, by which an index can be categorized. Key associated with different indexes and portfolios
YYYYQ	Quarterly Period	Period	Integer Period (e.g. 20201 for the first quarter of 2020). More information about the period can be found in MetaCalendarPeriod
IssStatType	Issuer Statistic Type	Flag	Breakpoint statistic type associated with the index family that describes the statistic. Currently, the only valid issuer statistic is issuer market capitalization
IssStat	Issuer Statistic	Value	The issuer statistic value associated with the PERMCO in the index family
IssStatFlg	Issuer Statistic Missing Flag	Flag	Indicates whether the statistic is from the calculated year and quarter, the assignment year and quarter, or the reason for being missing
IssAssignYYYYQ	Issuer Assignment Year and Quarter	Period	YYYYQ for which the PERMCO is assigned to Issuer Assignment INDNO
IssAssignINDNO	Issuer Assignment INDNO	Key	INDNO associated with the index family. Valid for the issuer assignment year and quarter and made using the issuer statistic from the calculation year and quarter
IssAssignPortNum	Issuer Assignment Portfolio	Number	Decile number associated with the INDNO assigned at rebalancing

IndSecRebalanceSummary – INDEX SECURITY REBALANCE SUMMARY

Table below includes rebalance breakpoints, statistics and codes for portfolios.

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
INDNO	INDNO	Key	CRSP unique permanent index series identifier
YYYY	Annual Period	Period	Integer Period (e.g. 2020 for the year 2020). More information about the period can be found in MetaCalendarPeriod
INDFAM	CRSP Unique Index Family Number	Key	A grouping of indexes, defined by a set of rules, by which an index can be categorized. Key associated with different indexes and portfolios
PortNum	Portfolio Number	Number	Number within an index family to which an index belongs. For example, if a decile index, a portfolio number is between one and ten
SecAssignYYYY	Security Assignment Year	Period	Year for which the PERMNO is assigned to the Security Assignment INDNO
SecAssignStartDt	Security Assignment Start Date	Date	Trading date on which, after the close of markets and before the open on the next trading day, the theoretical rebalancing of moving securities to new portfolio assignments occurs
SecAssignEndDt	Security Assignment End Date	Date	Last trading date for portfolio assignments made for this INDNO using these breakpoints
SecIssuerAllCnt	Security Rebalancing Issuer All Count	Number	Number of statistics used for the breakpoint calculations
SecStatType	Security Statistic Type	Flag	Breakpoint statistic type associated with the index family that describes the statistic, (e.g. security capitalization, beta, standard deviation)
SecLowBreakpoint	Low Breakpoint Security Statistic	Value	Lowest value for a security statistic to be assigned to this INDNO for this period
SecHighBreakpoint	High Breakpoint Security Statistic	Value	Highest value for a security statistic to be assigned to this INDNO for this period
SecMinStat	Minimum Security Statistic	Value	Minimum statistic value in the fractile on the Security Assignment Start Date
SecMaxStat	Maximum Security Statistic	Value	Maximum statistic value in the fractile on the Security Assignment Start Date
SecMinStatPERMNO	PERMNO Associated with the Minimum Statistic	Key	PERMNO associated with the Minimum Statistic Value
SecMinStatIssuerNm	Security Minimum Statistic Issuer Name	Name	Issuer Name of the PERMNO with the Minimum Security Statistic for this rebalancing period for this INDNO
SecMaxStatPERMNO	PERMNO Associated with the Maximum Statistic	Key	PERMNO associated with the Maximum Statistic Value

ITEM NAME	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
SecMaxStatIssuerNm	Security Maximum Statistic Issuer Name	Name	Issuer Name of the PERMNO with the Maximum Security Statistic for this rebalancing period for this INDNO
SecSecurityAllCnt	Number of Securities Included in Assignment Year	Number	Number of securities that are included from the INDNO any time between the Security Assignment Start and End Dates
SecSecurityDropCnt	Number of Securities Dropped During Pervious Assignment Year	Number	Number of securities that are dropped from the INDNO any time between the Security Assignment Start and End Dates
SecSecurityAddCnt	Number of Securities Added During Pervious Assignment Year	Number	Number of securities that are added to the INDNO any time between the Security Assignment Start and End Dates

IndIssRebalanceSummary – INDEX SECURITY REBALANCE SUMMARY

Table below includes rebalance breakpoints, statistics and codes for portfolios.

FIELD	ITEM DESCRIPTION	ITEM CATEGORY	ITEM DEFINITION
INDNO	INDNO	Key	CRSP unique permanent index series identifier
YYYYQ	Quarterly Period	Period	Integer Period (e.g. 20201 for the first quarter of 2020). More information about the period can be found in MetaCalendarPeriod
INDFAM	CRSP Unique Index Family Number	Key	A grouping of indexes, defined by a set of rules, by which an index can be categorized. Key associated with different indexes and portfolios
PortNum	Portfolio Number	Number	Number within an index family to which an index belongs. For example, if a decile index, a portfolio number is between one and ten
IssAssignYYYYQ	Issuer Assignment Year and Quarter	Period	YYYYQ for which the PERMCO is assigned to Issuer Assignment INDNO
IssAssignStartDt	Issuer Portfolio Assignment Start Date	Date	Trading date on which, after the close of markets and before the open on the next trading day, the theoretical rebalancing of moving securities to new portfolio assignments occurs
IssAssignEndDt	Issuer Portfolio Assignment End Date	Date	Last trading date for portfolio assignments made for this INDNO using these breakpoints
IssIssuerAllCnt	Issuer Rebalancing Issuer All Count	Number	Number of statistics used for the breakpoint calculations
IssStatType	Issuer Statistic Type	Flag	Breakpoint statistic type associated with the index family that describes the statistic. Currently, the only valid issuer statistic is issuer market capitalization
IssLowBreakpoint	Low Breakpoint Issuer Statistic	Value	Lowest value for the issuer statistic to be assigned to this INDNO for this period
IssHighBreakpoint	High Breakpoint Issuer Statistic	Value	Highest value for the issuer statistic to be assigned to this INDNO for this period
IssMinStat	Minimum Issuer Statistic	Value	Minimum statistic value in the fractile on the Issuer Portfolio Assignment Start Date
IssMaxStat	Maximum Issuer Statistic	Value	Maximum statistic value in the fractile on the Issuer Portfolio Assignment Start Date
IssMinStatPERMCO	PERMCO Associated with the Minimum Statistic	Key	PERMCO associated with the Minimum Statistic Value
IssMinStatIssuerNm	Issuer Minimum Statistic Issuer Name	Name	Issuer Name of the PERMCO with the Minimum Issuer Statistic for this rebalancing period for this INDNO
IssMaxStatPERMCO	PERMCO Associated with the Maximum Statistic	Key	PERMCO associated with the Maximum Statistic Value
IssMaxStatIssuerNm	Issuer Maximum Statistic Issuer Name	Name	Issuer Name of the PERMCO with the Maximum Issuer Statistic for this rebalancing period for this INDNO
IssSecurityAllCnt	Number of Securities Included in Assignment Quarter	Number	Number of securities that are included from the INDNO any time between the Issuer Assignment Start and End Dates
IssSecurityDropCnt	Number of Securities Dropped During Pervious Assignment Quarter	Number	Number of securities that are dropped from the INDNO any time between the Issuer Assignment Start and End Dates
IssSecurityAddCnt	Number of Securities Added During Pervious Assignment Quarter	Number	Number of securities that are added to the INDNO any time between the Issuer Assignment Start and End Dates

APPENDIX

Click on each Flag Type below for more detailed Flag Value information.

FLAG TYPE	LIST OF ITEM NAMES	FLAG TYPE DESCRIPTION	FLAG TYPE DEFINITION
AD	DisDetailType	Distribution Detail Type	This flag provides additional granularity for the component type of a distribution. For many uses, component type is sufficient, but for those needing additional detail, there are over 70 values for this code
AF	AnnFacShrFlg; MthFacShrFlg; QtrFacShrFlg	Aggregate Factor to Adjust Shares Flag	This flag is used in the monthly, quarterly, and annual aggregates and indicates shares adjustments during the period and identifies where the use of prices or volumes might need special consideration. The vast majority have no share factors at all
AG	AnnDtFlg; AnnPrevDtFlg; MthDtFlg; MthPrevDtFlg; QtrDtFlg; QtrPrevDtFlg	Aggregate Date Flag	This flag provides information about the dates used in monthly, quarterly and annual aggregate record both for the current period and the previous period. The vast majority of flags are period-end. The flag can be used to identify uncommon circumstances
AR	AnnRetFlg; MthRetFlg; QtrRetFlg	Aggregate Return Flag	This flag provides the ability to easily include or exclude monthly, quarterly, or annual aggregates returns that have similar characteristics (e.g. partial period data). It is often used in conjunction with the other flags to identify more granular cases
AT	DisType	Distribution Type	This flag provides a high level description of the distribution type. There are approximately dozen values. The most common value is CD (Cash Dividend about 90%) followed by FRS (Forward or Reverse Split about 4%)
AV	AnnVolFlg; MthVolFlg; QtrVolFlg	Aggregate Volume Flag	This flag provides information about the completeness of the monthly, quarterly, and annual aggregate volume and price*volume fields, and is analogous to Return Flag - Aggregates. It differs especially for NASDAQ securities between 1972 and 1982
CB	ICBIndustry	ICB Industry Type	This flag provides a mnemonic character value for the highest level (first two digits) of the Industry Classification Benchmark
CD	DelActionType	Delisting Corporate Action Type	This flag provides additional information about a distribution and has about 60 values for easy identification of specific types of events. For many uses, the Action Component Type in the DisType column is sufficient
CF	AnnCompFlg; MthCompFlg; QtrCompFlg	Aggregate Completeness Flag	This flag provides the highest level summary of completeness of aggregated data in a monthly, quarterly, or annual aggregate row. Its values are G (Green), Y (Yellow), and R (Red), and for many uses is sufficient for identifying the rows to be used
CG	AnnCompSubFlg; MthCompSubFlg; QtrCompSubFlg	Aggregate Completeness Sub-Flag	This flag provides a more detailed summary of the underlying flags in a monthly, quarterly, or annual aggregate row. It breaks down each type into three sub-types (e.g. G (Green) to G1, G2, and G3) and should be sufficient for most uses
CI	DelDisType; DlyDistRetFlg; ShrFacType	Distribution Impact	This flag is used for Delisting Distribution Type, Daily Distribution Return Impact Flag, and Share Factor Type and summarizes how many and what types of distributions impact a security return and can reduce the need to join with the distribution table
CL	ItemClass	Item Class	This flag is used in the Item Class column of the MetaItemInfo file to provide additional granularity to the Item Category column that is often needed for loading implementation
CP	DlyCapFlg; DlyPrevCapFlg	Capitalization Flag	This flag provides information about its corresponding capitalization field, and provides information as to why a capitalization is missing or if it is based on an ADR and excluded from certain CRSP Index calculations
CS	DelStatusType	Delist Completion Status Type	This flag provides information about the status of the delisting information. The vast majority of delistings are either FPAY (Final Payment) and VCL (Valued, Closed), but some additional values exist to identify unusual circumstances
CT	ConditionalType	Conditional Type	This flag provides information about the condition of a security's trading. The most common value by far is RW (Regular Way), but additional codes exist to identify infrequent circumstances that might require special processing

FLAG TYPE	LIST OF ITEM NAMES	FLAG TYPE DESCRIPTION	FLAG TYPE DEFINITON
CU	DisOrigCurType	Distribution Original Currency Type	This flag provides information on what currency a distribution was paid and is used for the DisOrigCurType column in the StkDistributions file. Almost all cash payments in the CRSP files are USD (US Dollar), but some are NUS (Non-US)
CY	ItemCategory	Item Category	This flag is used in the ItemCategory column of the MetaltemInfo file to provide high level characteristics (e.g. FLAG, DATE) often needed for implementation of loading the data. Additional granularity for this code can be found in the Item Class column
DE	AnnDelFlg; MthDelFlg; QtrDelFlg	Aggregate Delisting Flag	This flag provides information whether the aggregate return includes a delisting return, and if so what type of delisting return is included in the aggregate
DR	DelReasonType	Delisting Reason Type	This flag is used only for the DelReasonType item in multiple files and provides additional information, if available, on why a security delisted. There are about three dozen values, but the majority of the time, an additional reason is UNAV
EC	PrimaryExch	Primary Exchange	This flag is used only for the PrimaryExch item in multiple tables and has one character value (e.g. N - NYSE, Q - NASDAQ, R - ARCA, ...)
ED	DateStatusFlg	Date Status Flag	This flag is found in the MetaExchangeCalendar table and provides information about trading on that day. The most common values are TRDF (Full Trading Day) and WKND (Weekend). It also includes details about one-time events (e.g. presidential funerals)
EG	ExchangeGroup	Exchange Group	This flag is for future use. Currently the only valid value is CIZ - a combination of NYSE, NYSE Market, NASDAQ, ARCA, IEX, and BATS
ET	ExchangeTier	Exchange Tier	This flag is currently used to differentiate among the NASDAQ exchange tiers (e.g. NMS (National Market System), G (Global Select), SC (NASDQ Small Cap Market before 6/15/1992))
FD	FlagType; ItemFlagType	Flag Type and Item Flag Type	This flag is described in this MetaFlagType table and provide descriptions flag types used anywhere in the product, including the Metadata files
FI	FileCategory	File Category	This flag is used in the MetaFileInfo table to provide a high level category of file. Valid values are: EVENT, IDENTIFIER, METADATA, ASSOCIATION, and TIMESERIES, and implementation is usually different for these different categories of files
FK	FileKeyType	File Key Type	This flag is used in the MetaFileInfo table to provide a high level description of the type of natural key. The key type can useful in designing the indexes and primary keys and for determining rules for joining tables together
FO	PortOrder	Portfolio Order	This flag indicates whether the highest or lowest statistics in an Index Family are in portfolio 1. For example, Issuer Cap index families is "HIGH" and the largest companies (e.g. Apple) are in the portfolio associated with the Index Family
FR	FileRowFreq	File Row Frequency	This flag is used in the MetaFileInfo table to provide information about the frequency of data in the table (e.g. Daily, Date Range, or Single). This code can useful in determining rules for joining tables together
FT	DisFreqType	Distribution Frequency Type	This flag is used as the DisFreqType column in the StkDistribution file to indicate the frequency of the distribution. The most common values are Q (Quarterly), M (Monthly) and U (Unspecified)
I1	IssuerStatusType	Issuer Status	This flag provides information about the Issuer (not security) status. The most common value includes values of AC (Active) and NT (Not Tracked)
I8	CntValType	Index Count and Value Availability Type	This flag provides information about what index counts and index values information are available. Values include BOTH (total and used), TOTAL (Total Count/Total Value only), USED (Used Count/Used Value Only), or N/A (Not Applicable)
IB	BreakpointFormType	Index Breakpoint Formation Type	This flag provides information about what type of security and issuer statistics are used when forming breakpoints for an Index Family
IF	IndFamType	Index Family Type	This flag provides information about the Index Family that is helpful in queries involving indexes to know what data and values are expected.

FLAG TYPE	LIST OF ITEM NAMES	FLAG TYPE DESCRIPTION	FLAG TYPE DEFINITION
IJ	AssignStatType; BreakpointStatType; IssStatType; SecStatType	Statistic Breakpoint Type	This flag provides information about what, if any, statistic is used to sub-divide an index family. For example, SC (Security Cap) indicates the indexes within the index family are sub-divided by their security capitalization statistic
IT	IssuerType	Issuer Type	This flag provides information about an issuer corporate type. The values include CORP (Corporation), ACOR (assumed corporation, but prior to CRSP verify status), or REIT (Real Estate Investment Trust)
IW	WeightType	Index Weighting Type	This flag provides information about what index weights are used for the index returns for an index family. Values include EQ (Equal-only), EV (Equal and Market), MC (Market Cap), PW (proprietary weight), NA (Not Applicable)
MF	MbrFlg	Constituent Membership Flag	This flag is for future use and is uniformly NORM (normal membership - 100% weight) -- CRSPMI inclusion might change this
MS	IssStatFlg; SecStatFlg	Statistic Flag	This flag provides information about a statistic calculation. The most common value is N/A (Not Applicable - not missing). Another common value is FWD (Forward Statistic from the next period is used)
MT	SIZMappingType	SIZ to CIZ Mapping Type	This flag is used only in the MetaSIZtoCIZ file and provides a high level information about how the SIZ field maps to a CIZ field (e.g. Exact, Recalc, Closest). This code is useful for understanding how SIZ relates to its CIZ equivalent
MU	SIZMappingSubType	Siz to CIZ Mapping Sub-Type	This flag is used only in the MetaSIZtoCIZ file and provides more detailed information about how the SIZ field maps to a CIZ field or point to documentation with more detail. The SIZ Mapping Type code is sufficient for most uses
PC	AnnPrcFlg; AnnPrevPrcFlg; DelDtPrcFlg; DelNextPrcFlg; DlyPrcFlg; DlyPrevPrcFlg; MthPrcFlg; MthPrevPrcFlg; QtrPrcFlg; QtrPrevPrcFlg	Price Flag - Multiple - See Definition	This flag is used for 10 columns (Annual, Annual Previous, Delisting Date, Delisting Next, Daily, Daily Previous, Monthly, Monthly Previous, Quarterly, Quarterly Previous) spread across 6 files. Most values are BA (Bid/Ask Average) or TR (Closing Trade)
PF	CalPeriodFlg	Calendar Period Flag	This flag is used only in the MetaCalendarRanges File and provides information about the calendar range and can be used to determine appropriateness of the period for a use. Values include COMPLETE, PARTIAL, START, and FUTURE
PM	DisPaymentType	Distribution Payment Method Type	This flag is used for the DisPaymentType column of the StkDistributions table. It indicates what payment type the share holders received. Over 90% of the values are USD (US Dollars). The next most common is SS (Same Security - usual splits)
PP	BreakpointFreqType; CalPeriodType	Frequency Type	This flag is used for the Breakpoint Frequency Type in the Index Family table and the CalPeriodType in the MetaCalendarRange table. The common values are A (Annually), D (Daily), M (Monthly), and Q (Quarterly)
PT	DelPaymentType	Delisting Payment Summary Type	This flag is used for the DelPaymentType and provides information on what the share holder received as part of the delisting. There are about two dozens different values. The most common are: PRCF (Price Final), CASH, and STK (Stock)
RD	DlyRetDurFlg	Daily Return Duration Flag	This flag provides additional information to describe the duration of a security return. For example, it can be used to identify only single calendar day returns (D1) to exclude weekends and holidays or single trading day returns (D*)
RM	DelRetMissType; DlyRetMissFlg	Return Missing Flag - Daily and Delisting	This flag provides information about why a security return is missing. The most common value is NA (Not Applicable - Not Missing), but common missing values are MP (Missing Price) and NT (Not Tracked). There are also delisting specific missing codes
S2	SecuritySubType	Security Sub-Type	This flag provides addition granularity to the security type code and is often used to select, exclude, or group securities with similar characteristics. Most securities are COM (Common), but ETF, CEF (Closed-End Fund) and others exist
S3	SecurityType	Security Type	This flag provides a high level security type. For example, EQTY (equity), FUND (Fund - e.g. ETF), UNIT, N/A (Not Available while off exchange). This is sufficient for many uses, but more granularity is available in the security sub-type

FLAG TYPE	LIST OF ITEM NAMES	FLAG TYPE DESCRIPTION	FLAG TYPE DEFINITION
S4	ShareType	Share Type	This flag provides information about the security share type that can be used to select, exclude, or group securities. The most common value is NS (No Special designation). Other values are AD (American Depository Receipt) and UG (Units General)
SD	ShrSource	Share Change Source Type	This flag provides transparency into the source of the row in StkShares. The values are EV (Event - e.g. split), OBS (observation from a data source), NC (Name Change). These values are seldom used in calculations, but can be useful for summaries
SH	ShareClass	Share Class	This is the share class code (e.g. A for Class A). Most securities are NONE
TG	FreqAvail	Index Frequency	This flag contains information about what frequency of index returns are available. The values are: DLY (Daily-only), MTH (Monthly-only), BTH (Both - Daily and Monthly)
TS	TradingStatusFlg	Trading Status	This flag provides a user with the ability to select, exclude, and group by the trading status. The valid values are A (Active), X (Not active), S (Suspended), H (Halted)
TX	DisTaxType	Distribution Tax Status Type	This flag is used for the DisTaxType column of the StkDistributions table. It indicates the tax status of payment that the share holders received. About 80% of the values are D (taxable as a dividend) followed by N (non-taxable)
UD	UnderlyingDataCd	Underlying Data for Index Family	This flag is used to indicate which, if any, underlying data for an index family exists in the CRSP product
UT	UniverseType	Universe Type	This flag is used to describe the characteristics of securities that make up the universe of securities eligible to be included in an index family. See Index Calculation for more details
YN	ColCoverageFlg; ColNullFlg; DlyDelFlg; FileActiveFlg; FlagCoverageFlg; HolidayFlg; IssuerHdrFlg; ItemActiveFlg; ItemHasDataFlg; ItemMissingFlg; ItemNullFlg; SecurityActiveFlg; SecurityHdrFlg; ShrAdrFl	Yes No Flag	Column Coverage, Column Null , Daily Delisting , File Active, Flag Coverage, Holiday, Issuer Header, Item Active, Item Has Data, Item Missing, Item Null, Monthly Delisting Quarterly Delisting, Security Active, Security Header, Share ADR, Trading, Weekend
YX	DisOrdinaryFlg; USIncFlg	Yes No Unavailable Flag	Flag values include Y (Yes), N (No) and X (Unavailable or Not Applicable). It is used for Distribution Ordinary Dividend and US Incorporation Flag