

Variable	Typical Value	Notes
Issuepriceid	3985844	
Sequencenumber	4	
Issueid	10113176	
Cusip	459200BA8	
Isin	US459200BA86	
Nasdsymbol	IBM.JC	
Pricechange code	0	
Salescondcode	@	
Secondmodifier	S	
Wiflag	N	
Commissionflag	N	
Asofflag	R	
Specialpriceindicator	N	
Quantityindicator	A	
Sellersalesdays	0	
Datasource	BTDS	
Price	100.787	
Yield	4.640819	
Yielddirection	S	
Quantity	40000	
Effectivedate	12/22/2003	
Effectivetime	16:38:00	
Reportdate	12/23/2003	
Reporttime	8:00:02	
Halt	N	
Cancellflag	N	
Correctionflag	N	
Benchmarkspread	47	
Benchmarkissueid	10120318	
Benchmarkcusip	912828BR0	
Benchmarkisin	US912828BR04	
Benchmarkticker	UST	
Benchmarkcoupon	4.25	
Benchmarkmaturity	11/15/2013	
Oasspread	null	
Parspread	null	
Mktspread	null	
Ispread	null	

Data Description - Raw TRACE

9/28/2005

SAS variable	Type	Len	DLen	Format	Remarks
cusip	Char	9	9	\$9	
nasdSymbol	Char	14	14	\$14	
salesCondCode	Char	1	1	\$1	
secondModifier	Char	1	1	\$1	
wiFlag	Char	1	1	\$1	
commissionFlag	Char	1	1	\$1	
asOfFlag	Char	1	1	\$1	
specialPriceIndicator	Char	1	1	\$1	
quantityIndicator	Char	1	1	\$1	
dataSource	Char	4	4	\$4	
yieldDirection	Char	1	1	\$1	
halt	Char	1	1	\$1	
cancelFlag	Char	1	1	\$1	
correctionFlag	Char	1	1	\$1	
benchmarkCusip	Char	9	9	\$9	
benchmarkTicker	Char	15	15	\$15	
issuePriceld	Num	8	12	12	
sequenceNumber	Num	8	12	12	
issueld	Num	8	12	12	
priceChangeCode	Num	8	12	12	
sellerSalesDays	Num	8	12	12	
price	Num	8	12	12	
yield	Num	8	12	12	
quantity	Num	8	12	12	
effectiveDate	Num	8	9	DATE9.	
effectiveTime	Num	8	8	TIME8.	
reportDate	Num	8	9	DATE9.	
reportTime	Num	8	8	TIME8.	
benchmarkSpread	Num	8	12	12	
benchmarkIssueld	Num	8	12	12	
benchmarkCoupon	Num	8	12	12	
benchmarkMaturity	Num	8	9	DATE9.	
oasSpread	Num	8	12	12	
parSpread	Num	8	12	12	
mktSpread	Num	8	12	12	
isin	Char	12	12	\$12	
benchmarkisin	Char	12	12	\$12	
ispread_	Char	8	8	\$8	

Data Description - Bloomberg

9/28/2005

SAS variable	Type	Len	DLen	Format	Remarks
isZero	Char	1	1	\$1	
isSinkable	Char	1	1	\$1	
isPutable	Char	1	1	\$1	
isCallable	Char	1	1	\$1	
cusip	Char	9	9	\$9	
moody	Char	15	15	\$15	
sandp	Char	15	15	\$15	
fitch	Char	15	15	\$15	
par	Char	15	15	\$15	
outstanding	Char	15	15	\$15	
amtIssued	Char	15	15	\$15	
name	Char	50	15	\$50	
issuer	Char	50	15	\$50	
collateral	Char	20	15	\$20	
coupontype	Char	20	15	\$20	
maturity	Num	8	9	DATE9.	
treasurySpread	Num	8	12	12	
price	Num	8	12	12	
issuedate	Num	8	9	DATE9.	
coupon1	Num	8	9	DATE9.	
coupon2	Num	8	9	DATE9.	
coupon	Num	8	12	12	
couponfreq	Num	8	12	12	
isFloater	Char	1	1	1	
stepup	Num	8	12	12	
stepupdate	Num	8	12	12	
isConvertible	Char	8	8	8	

Data Description - TRACE_0

9/28/2005

SAS variable	Type	Len	DLen	Format	Remarks
cusip	Char	9	9	\$9	same as raw_TRACE
nasdSymbol	Char	14	14	\$14	
salesCondCode	Char	1	1	\$1	
secondModifier	Char	1	1	\$1	
wiFlag	Char	1	1	\$1	
commissionFlag	Char	1	1	\$1	
asOfFlag	Char	1	1	\$1	
specialPriceIndicator	Char	1	1	\$1	
quantityIndicator	Char	1	1	\$1	
dataSource	Char	4	4	\$4	
yieldDirection	Char	1	1	\$1	
halt	Char	1	1	\$1	
cancelFlag	Char	1	1	\$1	
correctionFlag	Char	1	1	\$1	
benchmarkCusip	Char	9	9	\$9	
benchmarkTicker	Char	15	15	\$15	
issuePriceId	Num	8	12	12	
sequenceNumber	Num	8	12	12	
issueld	Num	8	12	12	
priceChangeCode	Num	8	12	12	
sellerSalesDays	Num	8	12	12	
price	Num	8	12	12	
yield	Num	8	12	12	
quantity	Num	8	12	12	
effectiveDate	Num	8	9	DATE9.	
effectiveTime	Num	8	8	TIME8.	
reportDate	Num	8	9	DATE9.	
reportTime	Num	8	8	TIME8.	
benchmarkSpread	Num	8	12	12	
benchmarkIssueld	Num	8	12	12	
benchmarkCoupon	Num	8	12	12	
benchmarkMaturity	Num	8	9	DATE9.	
oasSpread	Num	8	12	12	
parSpread	Num	8	12	12	
mktSpread	Num	8	12	12	
isin	Char	12	12	\$12	
benchmarkisin	Char	12	12	\$12	
ispread_	Char	8	8	\$8	
ticker	Char	14	14	14	
crsp_flag	Num	8	12	12	

Data Description - TRACE_with_CRSP_CMT

3/1/2006

SAS variable	Type	Len	DLen	Format	Remarks
cusip	Char	9	9	\$9 .	cusip
nasdsymbol	Char	14	14	\$14 .	nasdsymbol
ticker	Char	14	14	\$14 .	ticker
coupon	Num	8	12	12 .	coupon
type	Char	20	20	\$20 .	type
maturity	Num	8	9	DATE9. .	maturity
issuer	Char	50	50	\$50 .	issuer
description	Char	20	15	\$20 .	description
price	Num	8	12	12 .	price
yield	Num	8	12	12 .	yield
outstanding	Char	15	15	\$15 .	outstanding
quantity	Num	8	12	12 .	quantity
date	Num	8	9	DATE9. DATE9.	date
time	Num	8	8	TIME8. .	time
cmt	Num	8	12	12 .	cmt
cmt_ttm	Num	8	12	12 .	cmt_ttm
crsp_flag	Num	8	12	12 .	crsp_flag
stk_close	Num	8	12	12 .	stk_close
stk_ret	Num	8	12	12 .	stk_ret
sp500_ret	Num	8	12	12 .	sp500_ret
mktcap	Num	8	12	12 .	mktcap
issuedate	Num	8	9	DATE9. .	issuedate
amt_issued	Char	15	15	\$15 .	amt_issued
isSinkable	Char	1	1	\$1 .	isSinkable
isPutable	Char	1	1	\$1 .	isPutable
isCallable	Char	1	1	\$1 .	isCallable
mat_flag	Char	8	8	\$8 .	mat_flag
PERMNO	Num	8	12	12 .	PERMNO

Data Description - Flatbond with CMT and CRSP

Headers				SAS variable	Type	Len	DLen	Format
sort	Bond	Daily	Trade					
1	B	D	T	cusip	Char	9	9	\$9
2	B			nasdsymbol	Char	14	14	\$14
3				ticker	Char	14	14	\$14
4	B			coupon	Num	8	12	\$12
5	B			type	Char	20	20	\$20
6	B			maturity	Num	8	9	DATE9.
7	B			issuer	Char	50	50	\$50
8	B			description	Char	20	15	\$20
9			T	price	Num	8	12	\$12
10			T	yield	Num	8	12	\$12
11		D		outstanding	Char	15	15	\$15
12			T	quantity	Num	8	12	\$12
13		D		date	Num	8	9	DATE9.
14			T	time	Num	8	8	TIME8.
15		D		cmt	Num	8	12	\$12
16		D		cmt_ttm	Num	8	12	\$12
17	B			crsp_flag	Num	8	12	12
18		D		stk_close	Num	8	12	12
19		D		stk_ret	Num	8	12	12
20		D		sp500_ret	Num	8	12	12
21		D		mktcap	Num	8	12	12
22	B			issuedate	Num	8	9	DATE9.
23	B			amt_issued	Char	15	15	15
24	B			isSinkable	Char	1	1	1
25	B			isPutable	Char	1	1	1
26	B			isCallable	Char	1	1	1
27	B			mat_flag	Char	8	8	8
28	B	D		PERMNO	Num	8	12	12

9/28/2005

Remarks

Variable Crosswalk, Flatbonds Export for Fortan Input

9/28/2005

SAS Variable				Fortran Variable				
Name	Type	Len.	Put format	Name	Type	Length	Format	Format and Comment(s)
cusip	Char	9	\$9.	cusip	Char	9	a9	! cusip a9
@11 nasdsymbol	Char	14	\$9. +1	nasdsymbol	Char	9	a9	! nasdsymbol a9
ticker	Char	14	\$5. +1	ticker	Char	5	a5	! ticker a5
coupon	Num	8	10.6-r +1	coupon	Real	10.6	f10.6	! coupon f10.6
type	Char	20	\$10. +1	type	Char	10	a10	! type a10
maturity	Num	8	yymmddn8. +1	maturity	Char	8	a8	! maturity a8
issuer	Char	50	\$30. +1	issuer	Char	30	a30	! issuer a30
description	Char	20	\$15. +1	description	Char	15	a15	! description a15
price	Num	8	10.5-r +1	price	Real	10.5	f10.5	! price f10.5
yield	Num	8	10.6-r +1	yield	Real(8)	10.6	f10.6	! yield f10.6
outstanding	Char	15	14.6-r +1	numeric_outstanding	Real(8)	14.6	f14.6	! numeric_outstanding f14.6 ;vice outstanding
quantity	Num	8	10.-r +1	quantity	Integer	10	i10	! quantity i10 ;max I(4) is 2.41B, changed to millions, float
date	Num	8	yymmddn8. +1	tradedate	Char	8	a8	! tradedate a8 ;Have to change to
time	Num	8	time8. +1	tradetime	Char	8	a8	! tradetime a8 ;Have to change to tradetime
cmt	Num	8	10.5-r +1	cmt	Real	10.5	f10.5	! cmt f10.5 ;Based on 2-digit CMT's, give 'em 5
cmt_ttm	Num	8	10.3-r +1	cmt_ttm	Real	10.3	f10.3	! cmt_ttm f10.3
crsp_flag	Num	8	1. +1	crsp_flag	Integer	1	i1	! crsp_flag i1
stk_close	Num	8	12.6-r +1	stk_close	Real(8)	12.6	f12.6	! stk_close f12.6
stk_ret	Num	8	12.7-r +1	stk_ret	Real(8)	12.7	f12.7	! stk_ret f12.7 ;had to change from 10.7 to 12.7 for -999. missing
sp500_ret	Num	8	12.7-r +1	sp500_ret	Real(8)	12.7	f12.7	! sp500_ret f12.7 ;had to change from 10.7 to 12.7 for -999. missing
mktcap	Num	8	12.4-r +1	mktcap	Real	12.4	f12.4	! mktcap f12.4
issuedate	Num	8	yymmddn8. +1	issuedate	Char	8	a8	! issuedate a8
amt_issued	Char	15	14.6-r +1	numeric_issued	Real(8)	14.6	f14.6	! numeric_issued f14.6 ;max I(4) is 2.41B, changed to millions, float
isSinkable	Char	1	\$1. +1	isSinkable	Char	1	a1	! isSinkable a1
isPutable	Char	1	\$1. +1	isPutable	Char	1	a1	! isPutable a1
isCallable	Char	1	\$1. +1	isCallable	Char	1	a1	! isCallable a1
mat_flag	Char	8	\$10. +1	mat_flag	Char	10	a10	! mat_flag a10
PERMNO	Num	8	6.-r	PERMNO	Integer	6	i6	! PERMNO i6