

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	
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	
ticker	Char	14	14	14	
crsp_flag	Num	8	12	12	