

1 Data Dictionary

This section presents the data dictionary for the four datasets used in this class. Because d2010 and d2011 are the same tables, spanning only different time frames, the information for those two tables is presented only once.

1.1 Link Data: lnk

Column	Min. Val/Len	Max. Val/Len	Description
gvkey	4	6	Unique Company identifier used in the Fundamental Data
liid	1	3	Unused.
linkdt	1946-01-01	2015-12-03	Date that the link becomes effective.
linkenddt	1	8	Last effective date of the link.
linkprim	1	1	Unused.
linktype	2	2	How the link was established.
lpermco	2	55492	Permanent ID of a company used in the daily stock data for the link. A company may have multiple securities.
lpermno	10000	93436	Permanent ID of a security for the link. 0 if no link exists.
usedflag	-1	1	1/-1 flag for if the link is of high quality.

1.2 Annual Fundamental Financial information: fnd

Column	Min. Val/Len	Max. Val/Len	Description
cash	-0.01	168896.51	The amount of cash on the balance sheet. Measured in millions of dollars.
cik	10	10	SEC identifier for corporations.
conm	3	30	Company Name
consol	1	1	If the information is consolidated with subsidiaries or kept separate.
cusip	9	9	Another identifier, this one maintained by the CUSIP bureau.
datafmt	3	3	Represents how the data was collected.
dp	-0.24	23713.56	GAAP depreciation and Amortization from the income statement. Measured in Millions of dollars.
ebitda	-45026.00	124840.00	Earnings Before Interest Taxes and Depreciation, measured in millions of dollars
emp	0.00	2100.00	Number of employees, measured in thousands.
fyear	2008	2011	Fiscal year. Note that a fiscal year is defined as the year with the most months of the calendar year with June falling forward.
fyr	1	12	Month in which the fiscal year ends.

Column	Min. Val/Len	Max. Val/Len	Description
gvkey	6	6	Unique Company Identifier used in the Fundamental Data
indfmr	4	4	Represents how the information is presented in the database.
invt	0.00	373176.43	Inventory from the balance sheet. Measured in Millions of Dollars.
netinc	-71969.00	104821.00	Net Income, in millions of dollars from the Income Statement.
popsrc	1	1	Source of the data. D means Domestic.
ppent	0.00	218567.00	Total Property Plants and Equipment from the Balance Sheet, measured in Millions of Dollars.
retdate	8	8	Data Date: Date which the information becomes available to the public. Represents the date of the fiscal year-end.
rev	-6749.63	470171.00	Total Sales from the Income Statement, measured in Millions of Dollars
tic	1	8	Ticker Symbol. Note that this is modified under certain circumstances.
ui	0.00	0.00	Unearned Income, measured in millions of dollars.

1.3 Daily Stock Data: d2010 and d2011

Column	Min. Val/Len	Max. Val/Len	Description
ask	0.02	128730.00	Highest price traded during the day.
bid	0.00	124972.00	Lowest trading price of the day.
cusip	8	8	Another identifier, this one maintained by the CUSIP bureau.
hsic	170.00	9999.00	Historical Standard Industrial Classification Code.
issuno	0.00	95000029.00	Nasdaq issue number.
permco	5	53635	Permanent ID of a company used in the daily stock data. A company may have multiple securities.
permno	10001	93436	Permanent ID of a security used in the daily stock data.
prc	-328.96	125612.00	Closing price at the end of the period. If there is no closing price, the average of the bid and ask is used and the number is made negative.
ret	1	9	The percent return. If there is no previous price information, the return is 'C' while if the current price information is not sufficient, the return is 'B'
retdate	8	8	Date of Observation.
shrout	50	29049600	Number of shares outstanding for the security.
vol	0	1864159000	Total Trading Volume.