MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

TIPS ADDED!

TIPS, Treasury Inflation-Protected Series, issues are added to the CRSP US Treasuries Database. 45 issues, 8 bonds and 37 notes are included.

TIPS can be identified by using Issue Type (ITYPE) found in the TREASNO Properties Data group in the CRSPAccess database and in the TFZ_ISS.* file formats. Two new Issue Types are included in the data:

ISSUE TYPE (ITYPE) CODE	DESCRIPTION
11	Inflation-Adjusted Bonds
12	Inflation-Adjusted Notes

Added also this month are new CPI Raw and Imputed series. CPI data items are accessible through two new TREASNOXs:

- 2000090 – Raw CPI
- 2000091 – Reference CPI

Data items for CPI values are included Daily and Monthly Data Groups in SIFT, labeled Daily CPI and Monthly CPI. Items can be selected individually from the Data Items tree view, or collectively under the Data Groups tab

DAILY CPI (Print Option shortcut "/bk")

ITEMID	ITEM NAME	DEFINITION	HEADER
tdcpiref	Reference CPI	Daily Time series of the Reference CPI as defined by the Treasury inCFR	Reference CPI
tdcpiref_flg	Ref CPI Flag	Daily Reference CPI Flag	Ref CPI Flag
tdcpi	Imputed Daily CPI – All Consumers	CPI-U as published by the US bureau of Labor Statistics	CPI-U
tdcip_flg	Imputed Daily CPi – AllConsumers Flag	Daily CPI-U Flag	CPI-U Flag
tdcpipubdbt	CPI-UPublication Date	The date the CPI-I was published by the US Bureau of Labor Statistics	CPI-U PubDt
tdcippubdbt_flg	CPI-U Publication DateFlag	CPI-U Publication Date Flag	CPI-U Publication Date Flag

MONTHLY CPI (Print Option shortcut "/bl")

ITEMID	ITEM NAME	DEFINITION	HEADER
tmcpi	Imputer Monthly CPI-AllConsumers	CPI-U as published by the US Bureau of Statistics	CPI-U
tmcpi_flg	Imputed Monthly CPI – All UrbanConsumers Flag	Monthly CPI-U Flag	CPI-U Flag
tmcpiref	Reference CPI	Monthly Time Series of the Reference CPI as defined by the Treasury inCFR	Reference CPI
tmcpiref_flg	Ref CPI Flag	Monthly Reference CPI Flag	Ref CPI Flag
tmcpipubdbt	CPI-UPublication Date	The date the CPI-I was published by the US Bureau of Labor Statistics	CPI-U PubDt
tmcippubdbt_flg	CPI-U Publication DateFlag	CPI-U Publication Date Flag	CPI-U Publication Date Flag

KNOWN ISSUES

Populated Items Related to TIPS

The items that are populated for TIPS in this first phase are limited to the following:

ITEM NAME	HEADER	DAILY	MONTHLY
Bid	Bid	tdbid	tmbid
Ask	Ask	tdask	tmask
Nominal Price	Prc	tdnomprc	tmnomprc
Nominal Price Flag	PrcF	tdnomprc_flg	tmnomprc_flg
Price Data Source Flag	Src	tdsourcr	tmsourcr
Debt – Publically Held Outstanding	PubOut	tdpubout	tmpubout
Debt – Total Amount Outstanding	TotOut	tdtotout	tmtotout

The items in the following table are not yet populated for TIPS:

ITEM NAME	HEADER	DAILY	MONTHLY
Total Accrued Interest	TotAccInt	n	n
Unadjusted Return	Return	n	n
Promised Daily Yield	Yield	n	n
Macaulay's Duration	Duration	n	n
Daily Series of Paid Interest	Coupon	n	n/a
Excess Return	XsRet	n/a	n
Interest Payable During Month	IntPay	n/a	n
Semi-Annual Yield	PCYld	n/a	n

Interest Data Items

Daily and Monthly Accrued Interest, Daily Paid Interest and Interest Payable During Month for TIPS issues are not yet populated and are displayed as zeros for the full time series. These will be populated in a future release.

Payment Data

Payment Data items, Interest Payment Date (tdqdate) and Coupon Interest Payments (pdint) are not yet populated for TIPS. These will be populated in a future release.

JULY 2012 DATA EDITS

TREASNO	CRSPID	BEGIN DATE	END DATE	DESCRIPTION
204008	20120630.204870	20120629	20120629	Removed monthly quotes on 20120629.

GENERAL DATABASE INFORMATION

- Installation of all CRSP databases is done with InstallAnywhere. Individual files must first be installed onto the computer hard drive or network directory.
- SAS data sets are provided, which can be used with SAS directly with no conversion needed.
- The CRSP US Treasury Databases have been tested on Windows XP, Sun Solaris and Linux.
- Sample programs with syntax compatible with Windows and Unix are provided on the DVD.

The following platforms and with the listed compilers are currently supported:

	FORTRAN-95	C (DAILY ONLY)
Windows:	Intel FORTRAN Compiler 9.1	MS Visual Studio C++
Linux:	g95 v 3.5.0 (Free) Lahey/Fujitsu FORTRAN-95 v 6.20	gcc 3.2.3
Sun Solaris:	Sun FORTRAN-95 8.2 2005/10/13	Sun C 5.8 2005/10/13

For complete details and instructions, please refer to the CRSP Treasuries Guides on our website at www.crsp.chicagobooth.edu/documentation.

JULY 2012 FILE VERSION SPECIFICS

The table below lists version specific information for the Daily and Monthly CRSP US Treasury Databases.

	MONTHLY BOND	DAILY BOND
Data Range	19251231-20120731	19610614-20120731
Total Issues	6344	4488
Maximum Active Issues	300	300
Active Issues This Update	293	293

The Monthly/Daily Bond TRZ Database is 224 MB, the TLZ Database is 1.15 GB, and the TFZ Database is 1.19 GB installed.

Monthly versions of the files built from the new daily supplemental series begin in July 1961.

RECOMMENDED USE

With recent changes CRSP has made to treasuries data, our recommendation is to access the data through CRSPSift. For non-Sift users, complete ASCII delimited, SAS, and Excel files are in the TFZ201207 folder.

The legacy sample programming sources code continues to be provided and appears in the following directories:

LANGUAGE	ACCESS	DATA FILES TYPE	FILE LOCATION
FORTRAN-95	Sequential	Character	/src (daily) /src (monthly)
FORTRAN-95 + C functions	Sequential or Random	Binary	/src (daily) /src (monthly)
C (Daily data only)	Sequential or Random	Character or Binary	/src (daily)