

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

MARCH 2011 MONTHLY UPDATE

REORGANIZATION OF FILES

We have changed our categorization of files to separate new versions and original monthly versions of the supplemental files. A Monthly Legacy group has been created to contain files for the original monthly series of Risk-free and Term Structure files. The original filenames now include the term Legacy. The Risk-free and Term Structure categories in the Daily and Monthly folders are the new versions of these files.

DATA EDITS

Reviewed and corrected total and public debt values that were inconsistent; most frequently public debt was greater than total debt. 46 values from 1997-2010 were changed.

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.

MARCH 2011 FILE VERSION SPECIFICS

The table below lists version specific information for the Daily and Monthly CRSP US Treasury Databases. The number of issues in the Master File is the total number of historical and current issues. The number of issues in the Cross-Sectional File is the maximum number of active issues in any month.

	MONTHLY BOND	DAILY BOND
Data Range	19251231-20110331	19610614-20110331
Trading Index Range	1-1024	1-12427
Total Issues	6200	4340
Maximum Active Issues	300	300
Active Issues This Update	263	263
Database Size - Installed	93.2 MB	1 GB

The Monthly/Daily Bond TRZ Database is 210 MB installed.

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 TFZ201101 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)

APPENDIX A

The following table provides a cross-reference of item identifiers for CRSP treasury products. Rows highlighted in yellow are new.

CATEGORY	NEW MNEMONIC (TRZ)	LEGACY DAILY (BD)	LEGACY MONTHLY (BM)	ITEM NAME
Identifiers				
	CRSPID	CRSPID	CRSPID	CRSP-Assigned Unique ID
	RDCRSPID	CRSPID		Daily Series of Related CRSPIDs
	RDTREASNO	NEW		Daily Series of Related TREASNOs
	RMCRSPID		CRSPID	Monthly Series of Related CRSPIDs
	RMTREASNO		NEW	Monthly Series of Related TREASNOs
	TNAME	NAME	NAME	Name of Government Security
	TREASNO	NEW	NEW	Treasury Record Identifier
Descriptors & Event Data				
	IFCPDTF	FCPDTF	NEW	First Coupon Payment Date Flag
	IFLWR	FLOWER	IFLWR	Payment of Estate Tax Code
	ITAX	TAX	ITAX	Taxability of Interest
	ITYPE	TYPE	ITYPE	Type of Issue
	IUNIQ	UNIQ	IUNIQ	Uniqueness Number
	IWHY	WHY	IWHY	Reason for End of Data
	IYMCN	YMCNOT	IYMCN	Year and Month of First Call Notice
	PDINT	PDINT	PDINT(I)	Coupon Interest Payments
	TBANKDT	BANKDT	IDTBNK	Bank Eligibility Date at Time of Issue
	TCOUPRT	COUPRT	COUPRT	Coupon Rate
	TCUSIP	CUSIP	CUSIP	Treasury CUSIP
	TDATDT	DATDT	IDTDTD	Date Dated by Treasury
	TFCALDT	FCALDT	IDTCP	First Eligible Call Date
	TFCPDT	FCPDT	IDTFC	First Coupon Payment Date
	TMATDT	MATDT	IDTMAT	Maturity Date at Time of Issue
	TMFSTDAT	QDATE(FSTQUO)	QDATE(MSTART)	Date of First Monthly Data
	TMLSTDAT	QDATE(LSTQUO)	QDATE(MFINIS)	Date of Last Monthly Data
	TNIPPY	NIPPY	NIPPY	Number of Interest Payments Per Year
	TNOTICE	NOTICE	NOTICE	Notice Required on Callable Issues
	TPQDATE	PQDATE	NEW	Interest Payment Date
	TREASNOTYPE	NEW	NEW	Treasury Record Type
	TVALFC	VALFC	VALFC	Amount of First Coupon per \$100 Face Value
Daily Time Series Items				
	TDACCINT	ACCINT		Daily Series of Total Accrued Interest
	TDASK	ASK		Daily Ask
	TDBID	BID		Daily Bid
	TDDURATN	DURATN		Daily Series of Macaulay's Duration
	TDNOMPRC	NEW		Daily Nominal Price
	TDNOMPRC_FLG	NEW		Daily Nominal Price Flag
	TDPDINT	PDINT		Daily Series of Paid Interest
	TDPUBOUT	PUBOUT		Daily Series of Publicly Held Outstanding
	TDRATE			Daily Published Rates
	TDRETADJ	RETADJ		Daily Adjusted Return
	TDRETNUA	RETNUA		Daily Unadjusted Return
	TDSOURCR	SOURCR		Daily Price Data Source Flag

CATEGORY	NEW MNEMONIC (TRZ)	LEGACY DAILY (BD)	LEGACY MONTHLY (BM)	ITEM NAME
	TDTOTOUT	TOTOUT		Daily Series of Total Amount Outstanding
	TDYLD	YLD		Daily Series of Promised Daily Yield
Monthly Time Series Items				
	TMAccINT		ACCINT	Monthly Series of Total Accrued Interest
	TMASK		PRIC2R	Monthly Ask
	TMBID		PRIC1R(I)	Monthly Bid
	TMDURATN		DURATN(I)	Monthly Series of Macaulay's Duration
	TMNOMPRC		NEW	Monthly Nominal Price
	TMNOMPRC_FLG		NEW	Monthly Nominal Price Flag
	TMPCYLD		PCYLD	Monthly Series of Semi-Annual Yield
	TMPDINT		PDINT	Interest Payable During Month
	TMPUBOUT		IOU2R	Monthly Series of Publicly Held Outstanding
	TMRETADJ		RETADJ	Monthly Adjusted Return
	TMRETNUA		RETNUA	Monthly Unadjusted Return
	TMRETNXS		RETNXS	Monthly Excess Return
	TMSOURCR		SOURCR	Monthly Price Data Source
	TMTOTOUT		IOU1R	Total Amount Outstanding
	TMYLD		YIELD	Monthly Series of Promised Daily Yield
	TMYTM		YTM	Monthly Series of Annualized Yield to Maturity