MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

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.

OCTOBER 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	19251231-20121031	19610614-20121031
Total Issues	6371	4515
Maximum Active Issues	300	300
Active Issues This Update	296	296

The Monthly/Daily Bond TRZ Database is 226 MB, the TLZ Database is 1.1569 GB, and the TFZ Database is 1.20 GB installed.

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

OCTOBER 2012 DATA EDITS

TREASNO	NAME	BEGIN DATE	END DATE	DESCRIPTION
2000090	CPI TREASNOX	20120731	20120928	Added monthly CPI value of 229.104 on 20120731 which corrected the monthy reference CPI on 20120928, the daily reference CPI for 20120904-20120928 and the daily CPI for 20120731-20120830

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 TFZ201210 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)`

MARKETS IMPACTED BY SANDY

On Monday, October 29, the fixed income markets closed at 12:00PM EST due to the storm on the east coast. Tuesday, October 30 the markets remained closed. October 30 is treated as a holiday in our Treasuries database.

CORRECTED CPI DATA

The September shipment of the Treasuries database was missing the CPI data for July 2012. As a result, the August daily series was missing, and the resultant Reference CPI

data series was incorrect for both daily and monthly series.

This shipment reflects corrected valued and complete series. The legacy files (TLZ) were not impacted. Data in the CRSPAccess version of the database and flat files in the TFZ folder, tfz_mth_cpi.* and tfz_dly_cpi.*, reflect the corrections.

POSSIBLE PROBLEM WITH TREASURY ACCESS IN SIFT

The following issues have been found on a small number of tested installations when using CRSPSift and Treasuries data. Most installations will not encounter these errors. We are working to correct this in a subsequent release.

- Queries executed without selecting any data items or groups should display TREASNO Properties by default. For data cuts beginning in July, 2012, some queries run without selecting data items or groups may result in a [NO DATA RETURNED] message in the output display area. To select Properties data only, do not rely on the default but explicitly select the Properties Data Group or individual items from the Data Items Category.

- For data cuts beginning July, 2012, submitting a query with Daily and Monthly CPI data items or groups in combination with other data categories may result in a [NO DATA RETURNED] message in the output display area. Resolve this issue by extracting the Daily and Monthly CPI items separately, using TREASNOX=2000090.