

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

SEPTEMBER 2010 MONTHLY/QUARTERLY UPDATE

These release notes pertain to the September 2010 release of the CRSP US Treasury databases.

The TRZ database is in CRSP's proprietary format, CRSPAccess, and is accessible through our Windows interface, CRSPSift. The TRZ database is immediately available to our current subscribers of the combined daily/monthly Treasuries product. For detailed instructions on accessing the new TRZ database, please reference the Sift User Guide that is found on our website at [http://www.crsp.chicagobooth.edu/documentation/pdfs/crpsift\\_guide\\_v31.pdf](http://www.crsp.chicagobooth.edu/documentation/pdfs/crpsift_guide_v31.pdf). If you are interested in upgrading your Treasuries subscription to the combined product, please contact subscriptions at 312-253-6400, Option 1, or [subscriptions@crsp.ChicagoBooth.edu](mailto:subscriptions@crsp.ChicagoBooth.edu).

## IMPROVED PRECISION

Precision inconsistencies that were noted at the time of the TRZ release in the spring have been corrected. Precision has been improved such that all values are stored with up to 9 places to the right of the decimal, allowing for greater accuracy in calculations.

## 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:

	<b>FORTRAN-95</b>	<b>C (DAILY ONLY)</b>
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](http://www.crsp.chicagobooth.edu/documentation).

The CRSP US Treasury Database is available as a daily database, monthly database, or the two combined. Each is available on a DVD. The same DVD can be used on Windows XP, Sun Solaris, or Linux systems. The volume labels of the three datasets are:

- BDZ1\_201009\_SGD - CRSP US Daily Treasury Database
- BMZ1\_201009\_SGD - CRSP US Monthly Treasury Database
- TRZ1\_201009\_SGD - CRSP US Daily and Monthly Treasury Database

**NOTE: BAZ has been renamed to TRZ.**

## SEPTEMBER DATA EDITS

- Removed monthly quotes for CRSPID 20050106.400000 on 20040630
- Removed monthly quotes for CRSPID 20041007.400000 on 20040331
- Removed monthly quotes for CRSPID 20060309.400000 on 20050831
- Removed monthly quotes for CRSPID 20060608.400000 on 20051130

- Removed monthly quotes for CRSPID 20070809.400000 on 20070131
- Added monthly quotes for CRSPID 19680328.400000 on 19670929
- Added daily quotes for CRSPID 19620322.400000 on 19610922
- Added daily quotes for CRSPID 19660203.400000 on 19650805
- Added daily quotes for CRSPID 19990708.400000 on 19981231
- Added daily quotes for CRSPID 20000106.400000 on 19981231
- Added daily quotes for CRSPID 20040531.203250 on 20040528

### SEPTEMBER 2010 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.

	DATA RANGE	TRADING INDEX RANGE	TOTAL ISSUES	MAXIMUM ACTIVE ISSUES	ACTIVE ISSUES THIS UPDATE	DATABASE SIZE - INSTALLED
Monthly Bond	19251231-20100930	1-1018	6,144	254	246	92.2 MB
Daily Bond	19610614-20100930	1-12301	4,283	254	246	990 MB

The Monthly/Daily Bond TRZ Database is 144 MB installed.

### MONTHLY DATA - ORIGINAL FILES (BMZ)

All monthly directories will appear under the BMZ201009 directory under the install directory.

- data
- doc - contains the documentation in Adobe Acrobat (.pdf) format.
- excel - data files converted into Microsoft Excel
- sas - SAS data files
- src - FORTRAN-95 sample programs and source code
- crsp\_data\_license.html - contains our license statement, copyright and statement of use.

In the Monthly Treasury Database, in some cases, ASCII character files in the data directory contain multiple series. In these cases, a combined file is stored in the top level data directory and a subdirectory exists with the individual series. For example: the /data/bondport subdirectory contains bondport12.dat and bondport6.dat which were combined to create the /data/bondport.dat file.

All daily directories will appear under the BDZ201009 directory under the install directory.

- data
- doc - contains the documentation in Acrobat Adobe (.pdf) format.
- excel - data files converted into Microsoft Excel
- forsrc - FORTRAN-95 sample programs and source code
- sas - SAS data files
- src - C sample programs and source code
- crsp\_data\_license.html - contains our license statement, copyright and statement of use.

The BXDLYIND ASCII character file in the data directory contains multiple series. In this case, the combined file is stored in the top level data directory and a subdirectory (data\bxdlyind\ ) exists with the individual series.

- Sample programs accompanying the daily bond database are in three categories based on the compilers that must be available to use them.
  - ♦ FORTRAN-95 - programs that can access text files only. Use f95\_daily\_bond\_samp.\* make files.
  - ♦ C - programs that can access text files, convert those text files to a more efficient binary form, and read those binary files. Use c\_daily\_bond\_samp.\* make files.
  - ♦ Fortran-95 via C - FORTRAN-95 programs that can read converted binary files using underlying C functions. Use f95\_c\_daily\_bond\_samp.\* make files.

RECOMMENDED USE

With recent changes CRSP has made to treasuries data, our recommendation is to access the data through CRSPSift. If additional processing is needed, Sift allows for the data to be output in ASCII, SAS, Excel, and Matlab formats. Sample code continues to be provided with the original treasury files.

The sample programming source code appears in the following directories:

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

## APPENDIX

The following table provides a cross-reference of item identifiers for CRSP treasury products.

CATEGORY	NEW MNEMONIC (TRZ)	ORIGINAL DAILY (BD)	ORIGINAL MONTHLY (BM)	ITEM NAME
<b>Identifiers</b>				
	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
<b>Descriptors &amp; Event Data</b>				
	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
<b>Daily Time Series Items</b>				
	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)	ORIGINAL DAILY (BD)	ORIGINAL MONTHLY (BM)	ITEM NAME
	TDTOTOUT	TOTOUT		Daily Series of Total Amount Outstanding
	TDYLD	YLD		Daily Series of Promised Daily Yield
<b>Monthly Time Series Items</b>				
	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		IOUT2R	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		IOUT1R	Total Amount Outstanding
	TMYLD		YIELD	Monthly Series of Promised Daily Yield
	TMYTM		YTM	Monthly Series of Annualized Yield to Maturity
<b>TREASNOX</b>				
	TDYEARSTM	YEARSTM		Daily Series of Years to Maturity
	TDYTM	YTM		Daily Series of Annualized Yield to Maturity
	TIDXFAM			Treasury Index Family
	TMASKFWD			Month-Adjusted Ask Forward Rate
	TMASKRET			Month-Adjusted Ask Hold Return
	TMASKYLD			Month-Adjusted Ask Yield
	TMASKYTM			Monthly Series of Annualized Yield to Maturity
	TMAVEFWD			Month-Adjusted Average Forward Rate
	TMAVERET			Month-Adjusted Average Hold Return
	TMAVEYLD			Month-Adjusted Average Yield
	TMBIDFWD			Month-Adjusted Bid Forward Rate
	TMBIDRET			Month-Adjusted Bid Hold Return
	TMBIDYLD			Month-Adjusted Bid Yield
	TMBIDYTM			Bid Yield
	TMEWRETD			Monthly Equal Weighted Portfolio Return
	TMYEARSTM		YEARSTM	Monthly Series of Years Until Maturity
	TERMTYPE	TERMTYPE	TERMTYPE	Term Type
<b>Reserved for Future Use</b>				
	TELIGDESC			Eligibility Description
	TFRNGTGT			Foreign Target Equivalent Flag
	TIDXFAM			Treasury Index Family
	TREASSYM			Treasury Symbol
	TSELDESC			Selection Description
	TSTRIPEELIG			Strip Eligibility
	TTERMLBL			Maturity and Rebalancing Label
	TTERMMAX			Max Days to Maturity to be Eligible
	TTERMMIN			Min Days to Maturity to be Eligible