

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

SEPTEMBER 2012 QUARTERLY UPDATE

## 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).

## SEPTEMBER 2012 FILE VERSION SPECIFICS

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

	<b>MONTHLY BOND</b>	<b>DAILY BOND</b>
<b>Data Range</b>	19251231-20120928	19610614-20120928
<b>Total Issues</b>	6363	4507
<b>Maximum Active Issues</b>	300	300
<b>Active Issues This Update</b>	295	295

The Monthly/Daily Bond TRZ Database is 225 MB, the TLZ Database is 1.15 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.*

## 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 in the output display area. Resolve this issue by extracting Daily and Monthly CPI items separately, using TREASNO=2000090 and 2000091.

## DATA EDITS

### AUGUST 2012 DATA EDITS

TREASNO	CRSPID	BEGIN DATE	END DATE	DESCRIPTION
206493	20120715. C03000	20120713	20120713	Added daily quotes on 20120713

### JULY 2012 DATA EDITS

TREASNO	CRSPID	BEGIN DATE	END DATE	DESCRIPTION
204008	20120630. 204870	20120629	20120629	Removed monthly quotes on 20120629.

## 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 TFZ201209 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)

## 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
tdcipubdbt	CPI-UPublication Date	The date the CPI-I was published by the US Bureau of Labor Statistics	CPI-U PubDt
tdcipubdbt_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	TotAcInt	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.