

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

DECEMBER 2012 MONTHLY/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)<br>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).

## DECEMBER 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>                | 19251231-20121231   | 19610614-20121231 |
| <b>Total Issues</b>              | 6392                | 4537              |
| <b>Maximum Active Issues</b>     | 300                 | 300               |
| <b>Active Issues This Update</b> | 299                 | 299               |

The Monthly/Daily Bond TRZ Database is 248 MB, the TLZ Database is 1.1572 GB, and the TFZ Database is 1.28 GB installed.

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

## QUARTERLY DATA EDITS

### DECEMBER 2012 DATA EDITS

| <b>BEGIN DATE</b> | <b>END DATE</b> | <b>DESCRIPTION</b>  |
|-------------------|-----------------|---|
| 19970130          | 20090227        | Updated all bid and ask values for TIPS bonds and notes for 19970130-20090227. Over 36000 bid values were changed (less than 0.0001) due to a vendor fix. |

### NOVEMBER 2012 DATA EDITS

| <b>TREASNO</b> | <b>NAME</b>  | <b>BEGIN DATE</b> | <b>END DATE</b> | <b>DESCRIPTION</b>                           |
|----------------|--------------|-------------------|-----------------|--|
| 206506         | CPI TREASNOX | 20120415          | 20120415        | Changed dated date to 20120415 from 20120430 |
| 206517         | CPI TREASNOX | 20120715          | 20120715        | Changed dated date to 20120715 from 20120731 |

### OCTOBER 2012 DATA EDITS

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

## 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.

## 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 TFZ201212 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)<br>/src (monthly) |
| FORTRAN-95 + C functions | Sequential<br>or Random | Binary                 | /src (daily)<br>/src (monthly) |
| C (Daily data only)      | Sequential<br>or Random | Character or<br>Binary | /src (daily)                   |