

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

NOVEMBER 2010 MONTHLY UPDATE

These release notes pertain to the November 2010 release of the CRSP US Treasury Databases.

The November 2010 release is another step in CRSP's continued efforts to modernize the US Treasury Databases. The legacy format daily and monthly files are updated with November 2010 data, but otherwise unchanged and are still in their usual BDZ201011 and BMZ201011 folders respectively. Available for the first time with the November 2010 data are new daily and monthly riskfree series, new flat files available on all platforms, and new variables and series are available in CRSPSift. For those using CRSPSift, it will be necessary to apply a patch before using the November 2010 database (see CRSPSIFT PATCH on the following page).

This release is transitional. New files reside on a separate DVD for Linux and Solaris users. The December year-end files will all reside on a single DVD. Additional enhancements will be released.

NEW RISKFREE SERIES

In an effort to have riskfree series that more closely align with the Treasuries current auction cycle and on-the-run bills, CRSP has created three new series; 4-weeks, 13-weeks, and 26-weeks. Daily and month-end observations are available and start in June 1961. They use only regular cycle, Thursday (Friday when there are Thursday trading holidays) maturity T-bills. The yields in the new files are NOT annualized, and therefore the new yields would need to be multiplied by 36500 to make them comparable to the existing risk-free series.

The new file names are trz_dly_rf2.* and trz_mth_rf2.*.

Associated TREASNOXs are 2000061 (4-week), 2000062 (13-week), and 2000063 (26-week)

DURATION RANGE OF SELECTED BILLS:

- 4-week bills run from 22 days to 28 days. Through 9/30/2010 there are about 80 cases where 29 days to maturity is used due to Thursday holidays.
- 13-week bills run from 85 days to 91 days. Through 9/30/2010 there are about 80 cases where 92 days to maturity is used due to Thursday holidays.
- 26-week bills run from 176 days to 182 days. Through 9/30/2010 there are about 80 cases where 183 days to maturity is used due to Thursday holidays. There is also one week at the end of September 1987 where a 25-week bill (169 days to 175 days) was used, because the auction of the 3/24/1988 bill was delayed 10 days due to Congressional inaction on raising the debt limit.

NEW FLAT FILES

In an effort to provide greater precision for values in our treasury databases to users on all platforms, CRSP is introducing new flat files. These files contain all the data items that are available in our legacy files and some additional fields. The files are available in three formats: ASCII pipe delimited (*.dat) files, Excel2007 (*.xlsx) files, and SAS 7 (*.sas7bdat) files. See Appendix A for the list of files within each set, their brief descriptions, and the variables in each of the new files. For those installing on Windows, the new files are found in the DATA, EXCEL, and SAS folders within the TRZ_FILES folder that is inside the TRZ201011 folder. For those not using windows, the files can be found on the one time supplemental DVD labeled TFZ_201011.

NEW CRSPSIFT VARIABLES

New variables are available including: first (TDFSTDAT) and last dates (TDLSTDAT) for daily quotes; month-end (TMPDINT) and daily (TDPDINT) paid interest; daily public (TDPUBOUT) and total (TDTOTOUT) outstanding; and month-end rates (TMRATE) for commercial paper, CD rates, and federal fund rates.

CRSPSIFT PATCH

To support the extra variables mentioned above in CRSPSift, it is necessary to patch CRSPSift. Inside the TRZ201011 folder there is another folder TRZ_FILES. From the TRZ_FILES folder, trs_print_sift.exe must be copied to the CASPR folder within your CRSPSift installation. For the 3.1 Professional Edition, the default location is `c:\program files\CRSP\CRSPSift 3.1 Professional Edition\Shared\CASPR`. For the Enterprise edition, the file only needs to be replaced on the Enterprise Server and not on each of the clients.

CRSPSIFT TREASNOX FILES

CRSP has included in this month's shipment eight input files that contain a full list and a set of TREASNOXs for each supplement series Data Group. For example, `treasnox_termstructure.txt` contains the eighteen TREASNOXs that are valid for the Monthly Treasury Term Structure data group. A single TREASNOX can be retrieved using the "Find" button, but the new text files provide a convenient way to access all the related TREASNOXs at once as an input file for TRS_Query.

TREASNOX	TERM TYPE DESCRIPTION
INDEX FAMILY: RISKFREE	
2000001	Risk-Free Rates – 1 Month (nominal)
2000002	Risk-Free Rates – 3 Month (nominal)
INDEX FAMILY: FIXEDTERM	
FIXED TERM	
2000003	1 Year Bonds, Start Date 1/31/1941
2000004	2 Year Bonds, Start Date 1/31/1941
2000005	5 Year Bonds, Start Date 4/30/1941
2000006	7 Year Bonds, Start Date 4/30/1941
2000007	10 Year Bonds, Start Date 5/31/1941
2000008	20 Year Bonds, Start Date 1/31/1942
2000009	30 Year Bonds, Start Date 11/29/1941
INDEX FAMILY: TERMSTRUCT	
FAMA TERM STRUCTURE	
2000010	Fama 12 Month T-Bills – 1 Month
2000011	Fama 12 Month T-Bills – 2 Month
2000012	Fama 12 Month T-Bills – 3 Month
2000013	Fama 12 Month T-Bills – 4 Month
2000014	Fama 12 Month T-Bills – 5 Month
2000015	Fama 12 Month T-Bills – 6 Month
2000016	Fama 12 Month T-Bills – 7 Month
2000017	Fama 12 Month T-Bills – 8 Month
2000018	Fama 12 Month T-Bills – 9 Month
2000019	Fama 12 Month T-Bills – 10 Month
2000020	Fama 12 Month T-Bills – 11 Month
2000021	Fama 12 Month T-Bills – 12 Month
2000022	Fama 6 Month T-Bills – 1 Month
2000023	Fama 6 Month T-Bills – 2 Month
2000024	Fama 6 Month T-Bills – 3 Month
2000025	Fama 6 Month T-Bills – 4 Month
2000026	Fama 6 Month T-Bills – 5 Month
2000027	Fama 6 Month T-Bills – 6 Month
INDEX FAMILY: BONDMAPORT	
FAMA BOND PORTFOLIO RETURN	
2000028	Fama BondPort Return – 6Mo Range <=6Month
2000029	Fama BondPort Return -6Mo Range <=12Month
2000030	Fama BondPort Return -6Mo Range <=18Month
2000031	Fama BondPort Return -6Mo Range <=24Month
2000032	Fama BondPort Return -6Mo Range <=30Month
2000033	Fama BondPort Return -6Mo Range <=36Month
2000034	Fama BondPort Return -6Mo Range <=42Month
2000035	Fama BondPort Return -6Mo Range <=48Month
2000036	Fama BondPort Return -6Mo Range <=54Month
2000037	Fama BondPort Return -6Mo Range <=60Month
2000038	Fama BondPort Return -6Mo Range <=120Month
2000039	Fama BondPort Return -6Mo Range >120Month
2000040	Fama BondPort Return -12Mo Range <=12Month
2000041	Fama BondPort Return -12Mo Range <=24Month
2000042	Fama BondPort Return -12Mo Range <= 36Month

TREASNOX	TERM TYPE DESCRIPTION
2000043	Fama BondPort Return -12Mo Range <= 48Month
2000044	Fama BondPort Return -12Mo Range <= 60Month
2000045	Fama BondPort Return -12Mo Range <= 120Month
2000046	Fama BondPort Return -12Mo Range >120Month
INDEX FAMILY: DISCBOND	
FAMA-BLISS DISCOUNT BONDS	
2000047	Fama Bilss Discount Bonds 1 Year
2000048	Fama Bilss Discount Bonds 2 Year
2000049	Fama Bilss Discount Bonds 3 Year
2000050	Fama Bilss Discount Bonds 4 Year
2000051	Fama Bilss Discount Bonds 5 Year
INDEX FAMILY: RATES	
RATES	
2000052	1-Month Certificate of Deposit Rate
2000053	3-Month Certificate of Deposit Rate
2000054	6-Month Certificate of Deposit Rate
2000055	30-Day Commercial Paper Rate
2000056	60-Day Commercial Paper Rate
2000057	90-Day Commercial Paper Rate
2000058	Federal Funds Effective Rate
2000059	Federal Funds Minimum Trading Range
2000060	Federal Funds Maximum Trading Range
NEW RISK FREE DAILY & MONTH-END RATES	
2000061	Risk Free 4-Week Nominal
2000062	Risk Free 13-Week Nominal
2000063	Risk Free 26-Week Nominal

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++

	FORTRAN-95	C (DAILY ONLY)
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.

NOVEMBER 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.

	MONTHLY BOND	DAILY BOND
Data Range	19251231-20101130	19610614-20101130
Trading Index Range	1-1020	1-12341
Total Issues	6,162	4,301
Maximum Active Issues	254	254
Active Issues This Update	252	252
Database Size - Installed	92.5 MB	990 MB

The Monthly/Daily Bond TRZ Database is 925 MB installed.

LEGACY MONTHLY DATA - ORIGINAL FILES (BMZ)

All monthly directories will appear under the BMZ201011 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.

LEGACY DAILY DATA - ORIGINAL FILES (BDZ)

All daily directories will appear under the BDZ201011 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
FORTRAN-95	Sequential	Character	<code>/src (daily)</code> <code>/src (monthly)</code>
FORTRAN-95 + C functions	Sequential or Random	Binary	<code>/src (daily)</code> <code>/src (monthly)</code>
C (Daily data only)	Sequential or Random	Character or Binary	<code>/src (daily)</code>

APPENDIX A

The new flat files are organized in logical categories. Files that were provided separately in the legacy daily and monthly series but apply to each, are consolidated in the new series. Files have the same names and contain the same data for all formats - Excel 2007, ASCII .dat files, and SAS datasets.

One file, trz_dly.xlsx is omitted in this inaugural set. The largest of all the Excel 2007 files, at 192MB, will not open so is not included in this release. CRSP expects to have this issue resolved and the file included in the near future. SAS and ASCII versions of the same file open with no difficulty and are included.

In the following tables, items preceded with (KY) are done so for use with SAS.

TFZ_DLY.* - DAILY TIME SERIES ITEMS

Daily time series data for individual treasury issues

COLUMN NAME	LEGACY VARIABLE NAME	LEGACY DAILY FILE NAME	DESCRIPTION
(KY)TREASNO	new	N/A	Treasury Record Identifier
(KY)CRSPID	CRSPID	bmquotes, bxquotes, bmyield, bxyield	CRSP-Assigned Unique ID
CALDT	QDATE	bmquotes, bxquotes, bmyield, bxyield	Daily Calendar Date
TDBID	BID	bmquotes, bxquotes	Daily Bid
TDASK	ASK	bmquotes, bxquotes	Daily Ask
TDNOMPRC	new	N/A	Daily Nominal Price
TDNOMPRC_FLG	new	N/A	Daily Nominal Price Flag
TDSOURCR	SOURCR	bmquotes, bxquotes	Daily Price Data Source Flag
TDACCINT	ACCINT	bmyield, bxyield	Daily Series of Total Accrued Interest
TDRETNUA	RETNUA	bmyield, bxyield	Daily Unadjusted Return
TDYLD	YLD	bmyield, bxyield	Daily Series of Promised Daily Yield
TDDURATN	DURATN	bmyield, bxyield	Daily Series of Macaulay's Duration
TDPUBOUT	PUBOUT	bmdebt	Daily Series of Publicly Held Outstanding
TDTOTOUT	TOTOUT	bmdebt	Daily Series of Total Amount Outstanding
TDPDINT	PDINT	bmpaymts	Daily Series of Paid Interest

TFZ_DLY_CD.* - DAILY RATES

Contains rate data found in the legacy files, bxcalind.*. Each CD, commercial paper, and federal funds rate is assigned a unique TREASNOX. Daily rates are assigned to each.

COLUMN NAME	LEGACY VARIABLE NAME	LEGACY DAILY FILE NAME	DESCRIPTION
(KY)TREASNOX	new	n/a	See table below for mapping to old variable
CALDT	QDATE	bxcalind	
TDRATE	Multiple	bxcalind	Daily Rates
Mappings	TREASNOX 2000052 (contains CD1M), 2000053 (CD3M), 2000054 (CD6M) are the CD Rates		
	TREASNOX 2000055 (contains CP30D), 2000056 (CP60D), 2000057 (CP90) are the Commercial Paper Rates		
	TREASNOX 2000058 (contains FFEFRT), 2000059 (FFMINR), 2000060 (FFMAXR) are the Federal Fund Rates		

TFZ_DLY_FT.* - DAILY FIXED TERM INDICES

Daily fixed term series

COLUMN NAME	LEGACY VARIABLE NAME	LEGACY DAILY FILE NAME	DESCRIPTION
(KY)TREASNOX	new	N/A	Mapping below for TERMTYPE
CALDT	QDATE	bxedlyind	Daily Calendar Date
RDTREASNO	new	N/A	Daily Series of Related TREASNOs
RDCRSPID	CRSPID	bxedlyind	Daily Series of Related CRSPIDs
TDYEARSTM	YEARSTM	bxedlyind	Daily Series of Years to Maturity
TDDURATN	DURATN	bxedlyind	Daily Series of Macaulay's Duration
TDRETADJ	RETADJ	bxedlyind	Daily Series of Return Adjusted (TDRETNUA * 100)
TDYTM	YTM	bxedlyind	Daily Series of Yield to Maturity (TDYLD * 365000)
TDBID	BID	bxedlyind	Daily Bid
TDASK	ASK	bxedlyind	Daily Ask
TDNOMPRC	new	N/A	Daily Nominal Price
TDNOMPRC_FLG	new	N/A	Daily Nominal Price Flag
TDACCINT	ACCINT	bxedlyind	Daily Series of Total Accrued Interest
Mappings	TREASNOX 2000003 (contains TERMTYPE 0112), 2000004 (0212), 2000005 (0512) , 2000006(0712)		
	TREASNOX 2000007 (contains TERMTYPE 1012), 2000008 (2012), 2000009 (3012)		

TFZ_DLY_RF2.* - DAILY RISKFREE SERIES (4-, 13-, AND 26-WEEK)

New daily riskfree series. Data series begins June 15, 1961.

COLUMN NAME	DESCRIPTIONS (SERIES ARE NEW, SO NO OLD VARIABLES)
(KY)TREASNOX	Mapping below for TERMTYPE
CALDT	Daily Calendar Date
RDTREASNO	Daily Series of Related TREASNOs
RDTREASNO_FLG	Flag associated with RDTREASNO - A or O
RDCRSPID	Daily Series of Related CRSPIDs
RDCRSPID_FLG	Flag associated with RDCRSPID - A or O
TDBIDYLD	Daily Series of Promised Daily Yield based on TDBID
TDBIDYLD_FLG	Flag associated with TDBIDYLD - currently always 'B'
TDASKYLD	Daily Series of Promised Daily Yield based on TDASK
TDASKYLD_FLG	Flag associated with TDBIDYLD - currently always 'A'
TDYLD	Daily Series of Promised Daily Yield based on TDNOMPRC
TDYLD_FLG	Flag associated with TDBIDYLD - currently always 'M'
TDDURATN	For Bills, simply the days to maturity
Mappings	TREASNOX 2000061 (contains 4-week series), 2000062 (13-week series), 2000063 (26-week series)

TFZ_IDX.* - SUPPLEMENT SERIES PROPERTIES

Descriptive data for all TREASNOX series

COLUMN NAME	DESCRIPTIONS (SERIES ARE NEW, SO NO OLD VARIABLES)
(KY)TREASNOX	New - Unique identifier for Supplemental Series
TIDXFAM	New - Treasury Index Family
TTERMTYPE	TERMTYPE from the bxdlyind.dat and bxmthind.dat files
TTERMMIN	New - Min Days to Maturity to be Eligible
TTERMMAX	New - Max Days to Maturity to be Eligible
TTERMLBL	New - Maturity and Rebalancing Label
TSELDESC	Future Use - Selection Description
TELIGDESC	Future Use - Eligibility Description

TFZ_ISS.* - ISSUE DESCRIPTIONS

Treasury issue data file. Applicable for daily and monthly series.

COLUMN NAME	LEGACY DAILY VARIABLE NAME	LEGACY DAILY FILE NAME	LEGACY MONTHLY VARIABLE NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNO	new	n/a	new	N/A	Treasury Record Identifier
(KY)CRSPID	CRSPID	All, but bxcald and bxdlyind	CRSPID	MBM, MBX	CRSP-Assigned Unique ID
CRSPID	CRSPID	All, but bxcald and bxdlyind	CRSPID	MBM, MBX	CRSP-Assigned Unique ID
TCUSIP	CUSIP	bmheader.dat	CUSIP	MBM -header record	Treasury CUSIP
TDATDT	DATDT	bmheader.dat	IDTDTD	MBM -header record	Date Dated by Treasury
TMATDT	MATDT	bmheader.dat	IDTMAT	MBM -header record	Maturity Date at Time of Issue
IWHY	WHY	bmheader.dat	IWHY	MBM -header record	Reason for End of Data
TCOUPRT	COUPRT	bmheader.dat	COUPRT	MBM -header record	Coupon Rate
TNIPPY	NIPPY	bmheader.dat	NIPPY	MBM -header record	Number of Interest Payments Per Year
TVALFC	VALFC	bmheader.dat	VALFC	MBM -header record	Amount of First Coupon per \$100 Face Value
TFCPDT	FCPDT	bmheader.dat	IDTFC	MBM -header record	First Coupon Payment Date
IFCPDTF	FCPDTF	bmheader.dat	sign of IDTFC	MBM -header record	First Coupon Payment Date Flag
TFCALDT	TCALDT	bmheader.dat	IDTCP	MBM -header record	First Eligible Call Date
TNOTICE	NOTICE	bmheader.dat	NOTICE	MBM -header record	Notice Required on Callable Issues
IYMCN	YMCNOT	bmheader.dat	IYMCN	MBM -header record	Year and Month of First Call Notice
ITYPE	TYPE	bmheader.dat	ITYPE	MBM -header record	Type of Issue
IUNIQ	UNIQ	bmheader.dat	IUNIQ	MBM -header record	Uniqueness Number
ITAX	TAX	bmheader.dat	ITAX	MBM -header record, MBX	Taxability of Interest
IFLWR	FLOWER	bmheader.dat	IFLWR	MBM -header record, MBX	Payment of Estate Tax Code
TBANKDT	BANKDT	bmheader.dat	IDTBNK	MBM -header record	Bank Eligibility Date at Time of Issue
TSTRIPELIG	new	bmheader.dat	new	MBM -header record	Future Use - Strip Eligible Flag
TFRGNTGT	new	bmheader.dat	new	MBM -header record	Future Use - Foreign Targeted Flag

TFZ_MAST.* - MASTER RECORD

Reference for daily and monthly issues, contains first and last dates of daily and monthly series

COLUMN NAME	LEGACY DAILY VARIABLE NAME	LEGACY DAILY FILE NAME	LEGACY MONTHLY VARIABLE NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNO	new	n/a	new	n/a	Treasury Record Identifier (both issue and supplemental series)
TREASNOTYPE	new	n/a	new	n/a	Treasury Record Type (1=Issue, 2=supplemental series)
TMFSTDAT	n/a	n/a	date version of MSTART	MBM -header record	Date of First Monthly Data
TMLSTDAT	n/a	n/a	date version of MFINIS	MBM -header record	Date of Last Monthly Data
TDFSTDAT	date version of FSTQUO, FSTYLD	bmheader	n/a	n/a	Date of First Daily Data
TDLSTDAT	date version of LSTQUO, LSTYLD	bmheader	n/a	n/a	Date of Last Daily Data
TNAME	NAME	bmheader	NAME	MBM -header record	Name of Government Security
TREASSYM	new	n/a	new	n/a	Future Use - Treasury Trading Symbol

TFZ_MTH.* - MONTHLY TIME SERIES ITEMS

Monthly time series data for individual treasury issues

COLUMN NAME	LEGACY VARIABLE NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNO	new	n/a	Treasury Record Identifier
(KY)CRSPID	CRSPID	MBM Data Record, MBX	CRSP-Assigned Unique ID
MCALDT	date of NMONS JDATE	MBM Data Record, MBX	Monthly Calendar Date
TMBID	PRIC1R	MBM Data Record, MBX	Monthly Bid
TMASK	PRIC2R	MBM Data Record, MBX	Monthly Ask
TMNOMPRC	new	n/a	Monthly Nominal Price
TMNOMPRC_FLG	new	n/a	Monthly Nominal Price Flag
TMSOURCR	SOURCR	MBM Data Record	Monthly Price Data Source
TMACCINT	ACCINT	MBM Data Record, MBX	Monthly Series of Total Accrued Interest
TMRETNUA	RETNUA RETADJ/100	MBM Data Record, MBX	Monthly Unadjusted Return
TMYLD	YIELD YTM/36500	MBM Data Record, MBX	Monthly Series of Promised Daily Yield
TMDURATN	DURATN	MBM Data Record, MBX	Monthly Series of Macaulay's Duration
TMTOTOUT	IOUT1R	MBM Data Record, MBX	Total Amount Outstanding
TMPUBOUT	IOUT2R	MBM Data Record, MBX	Monthly Series of Publicly Held Outstanding
TMPCYLD	PCYLD	MBM Data Record	Monthly Series of Semi-Annual Yield
TMRETNXS	RETNXS	MBM Data Record	Monthly Excess Return
TMPDINT	PDINT	MBM Data Record, MBX	Interest Payable During Month

TFZ_MTH_BP.* - MONTHLY BOND PORTFOLIO SERIES

Monthly Bond Portfolio series

COLUMN NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNOX	n/a	Treasury Record Identifier
MCALDT	bondport6.dat, bondport12.dat	Monthly Calendar Date
TMEWRETD	bondport6.dat bondport12.dat	Monthly Equal Weighted Portfolio Return
See Page 2 for mappings: Bond Portfolio TREASNOXs are between 2000028 though 2000044		

TFZ_MTH_CD.* - MONTHLY RATES

Monthly version of the daily cd files

COLUMN NAME	DESCRIPTION
(KY)TREASNOX	See page 2 for mappings
MCALDT	Monthly Calendar Date
TMRATE	Monthly Rates
See Page 2 for mappings: Rates TREASNOXs are between 2000052 though 2000060	

TFZ_MTH_FB.* - MONTHLY FAMA BLISS DISCOUNT SERIES

Monthly Fama Bliss discount bond file

COLUMN NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNOX	n/a	See table below for mapping to old columns
MCALDT	famablispri.dat, famablisylid.dat	Monthly Calendar Date
TMNOMPRC	famablispri.dat	Monthly Artificial Bond Discount Price
TMNOMPRC_FLG	n/a	Monthly Nominal Price Flag (Uniformly D)
TMYTM	famablisylid.dat	Monthly Artificial Bond Yield to Maturity
See Page 2 for mappings: Fama-Bliss TREASNOXs are between 2000047 though 2000051 and map to columns 2-6 respectively, in the legacy files		

TFZ_MTH_FT.* - MONTHLY FIXED TERM INDICES

Monthly fixed term series.

COLUMN NAME	LEGACY VARIABLE NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNOX	new	N/A	See mappings below for TERMTYPE
CALDT	QDATE	bxmthind	Monthly Calendar Date
RMTREASNO	new	N/A	Monthly Series of Related TREASNOs
RMCRSPID	CRSPID	bxmthind	Monthly Series of Related CRSPIDs
TMYEARSTM	YEARSTM *365/365.25	bxmthind	Monthly Series of Years to Maturity
TMDURATN	DURATN	bxmthind	Monthly Series of Macaulay's Duration
TMRETADJ	RETADJ	bxmthind	Monthly Series of Return Adjusted (TMRETNUA * 100)
TMYTM	YTM	bxmthind	Monthly Series of Yield to Maturity (TMYLD * 365000)
TMBID	PRIC1R	bxmthind	Monthly Bid
TMASK	PRIC2R	bxmthind	Monthly Ask
TMNOMPRC	new	N/A	Monthly Nominal Price
TMNOMPRC_FLG	new	N/A	Monthly Nominal Price Flag
TMACCINT	ACCINT	bxmthind	Monthly Series of Total Accrued Interest
Mappings	TREASNOX 2000003 (contains TERMTYPE 0112), 2000004 (0212), 2000005 (0512) , 2000006(0712)		
	TREASNOX 2000007 (contains TERMTYPE 1012), 2000008 (2012), 2000009 (3012)		

TFZ_MTH_RF.* - MONTHLY RISKFREE SERIES (1-MONTH AND 3-MONTH)

Monthly riskfree series beginning in 1925.

COLUMN NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNOX	n/a	See mappings below
MCALDT	riskfree.dat	Monthly Calendar Date
RMTREASNO	n/a	Monthly Series of Related TREASNOs
RMCRSPID	riskfree.dat	Monthly Series of Related CRSPIDs
TMBIDYTM	riskfree.dat	Monthly Annualized Yield calculated from bid
TMASKYTM	riskfree.dat	Monthly Annualized Yield calculated from ask
TMYTM	riskfree.dat	Monthly Annualized Yield calculated from nominal price
TMDURATN	riskfree.dat	Monthly Series of Macaulay's Duration
Mappings	TREASNOX 2000001 (1-month nominal - old columns 2-6), 2000002 (3-month nominal - old columns 7-11)	

TFZ_MTH_RF2.* - MONTHLY RISKFREE SERIES (4-, 13-, AND 26-WEEK)

New monthly riskfree series. Data begin June 30, 1961.

COLUMN NAME	DESCRIPTIONS (SERIES ARE NEW, SO NO OLD VARIABLES)
(KY)TREASNOX	See mappings below for TERMTYPE
CALDT	Daily Calendar Date
RMTREASNO	Daily Series of Related TREASNOs
RMTREASNO_FLG	Flag associated with RMTREASNO - A or O
RMCRSPID	Daily Series of Related CRSPIDs
RMCRSPID_FLG	Flag associated with RMCRSPID - A or O
TMBIDYLD	Monthly Series of Promised Daily Yield based on TMBID
TMBIDYLD_FLG	Flag associated with TMBIDYLD - currently always 'B'
TMASKYLD	Monthly Series of Promised Daily Yield based on TDASK
TMASKYLD_FLG	Flag associated with TMBIDYLD - currently always 'A'
TMYLD	Monthly Series of Promised Daily Yield based on TDNOMPRC
TMYLD_FLG	Flag associated with TMBIDYLD - currently always 'M'
TMDURATN	For Bills, simply the days to maturity
Mappings	TREASNOX 2000061 (contains 4-week series), 2000062 (13-week series), 2000063 (26-week series)

TFZ_MTH_TS.* - MONTHLY TERM STRUCTURE SERIES

Monthly term structure files. Individual files in the monthly legacy format are consolidated into this single file in the new flat files.

COLUMN NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
(KY)TREASNOX	n/a	See mappings below
MCALDT	ffwd*.dat, fhld*.dat, fyld*.dat, fpri*.dat	Monthly Calendar Date
RMTREASNO	n/a	Monthly Series of Related TREASNOs
RMCRSPID	fpribid6.dat, fpriask6.dat, fpriave6.dat fpribid12.dat, fpriask12.dat, fpriave12.dat	Monthly Series of Related CRSPIDs
TMDURATN	fpribid6.dat, fpriask6.dat, fpriave6.dat fpribid12.dat, fpriask12.dat, fpriave12.dat	For Bills, simply the days to maturity
TMBID	fpribid6.dat fpribid12.dat	Monthly Bid
TMBIDRET	fhldb6.dat fhldb12.dat	Month-Adjusted Bid Hold Return
TMBIDYLD	fyldb6.dat fyldb12.dat	Month-Adjusted Bid Yield
TMBIDFWD	ffwdb6.dat ffwdb12.dat	Month-Adjusted Bid Forward Rate
TMASK	fpriask6.dat fpriask12.dat	Monthly Ask
TMASKRET	fhldask6.dat fhldask12.dat	Month-Adjusted Ask Hold Return
TMASKYLD	fyldask6.dat fyldask12.dat	Month-Adjusted Ask Yield
TMASKFWD	ffwdask6.dat ffwdask12.dat	Month-Adjusted Ask Forward Rate

COLUMN NAME	LEGACY MONTHLY FILE NAME	DESCRIPTION
TMNOMPRC	fpriave6.dat fpriave12.dat	Monthly Nominal Price (Bid/Ask Average)
TMNOMPRC_FLG	n/a	Monthly Nominal Price Flag
TMAVERET	fhldave6.dat fhldave12.dat	Month-Adjusted Average Hold Return
TMAVEYLD	fyldave6.dat fyldave12.dat	Month-Adjusted Average Yield
TMAVEFWD	ffwdave6.dat ffwdave12.dat	Month-Adjusted Average Forward Rate
Mappings	For f*6.dat files, TREASNOX 2000022 through TREASNOX 2000027 map to columns 2-7 respectively	
	For f*12.dat files, TREASNOX 2000010 through TREASNOX 2000021 map to columns 2-13 respectively	

TFZ_PAY.* - PAID INTEREST EVENT SERIES

Includes paid interest data for individual treasury issues.

COLUMN NAME	LEGACY VARIABLE NAME	LEGACY DAILY FILE NAME	DESCRIPTION
(KY)TREASNO	new	N/A	Treasury Record Identifier
(KY)CRSPID	CRSPID	bmpaymnts	CRSP-Assigned Unique ID
TPQDATE	PQDATE	bmpaymnts	Coupon Payment Date
PDINT	PDINT	bmpaymnts	Coupon Payment Amount