

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

JUNE 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:

	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.

JUNE 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	19251231-20120629	19610614-20120629
Total Issues	6336	4480
Maximum Active Issues	300	300
Active Issues This Update	294	294

The Monthly/Daily Bond TRZ Database is 219 MB, the TLZ Database is 1.1361 GB, and the TFZ Database is 1.17 GB installed.

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

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 TFZ201206 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)

QUARTERLY DATA EDITS

APRIL 2012 DATA EDITS

TREASNO	CRSPID	DESC	BEGDT	ENDT
203025	19990315.400000	Changed totdebt amount from -99 to 19041 on 19990226	2/26/1999	2/26/1999
205776	19580401.201500	Changed totdebt amount from -99 to 26 on 19530430	4/30/1953	4/30/1953