

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

DECEMBER 2011 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.

DECEMBER 2011 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	19251231-20111230	19610614-20111230
Total Issues	6281	4425
Maximum Active Issues	300	300
Active Issues This Update	282	282

The Monthly/Daily Bond TRZ Database is 215 MB, the TLZ Database is 1.12 GB, and the TFZ Database is 1.15 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 TFZ201112 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)

DECEMBER 2011 DATA EDITS

TREASNO	BEGDT	ENDDT	CRSPID	DESCRIPTION
202907	11/28/1997	11/28/1997	19971130.206000	Changed total debt outstanding to 11526 from 12163 on 19971128
206140	5/28/2010	5/28/2010	20170531.202750	Changed total debt outstanding to -99 from 99 on 20100528
206160	7/30/2010	7/30/2010	20170731.202370	Changed total debt outstanding to -99 from 99 on 20100730
206185	10/29/2010	10/29/2010	20151031.201250	Changed total debt outstanding to -99 from 99 on 20101029
206186	10/29/2010	10/29/2010	20171031.201870	Changed total debt outstanding to -99 from 99 on 20101029
206241	4/29/2011	4/29/2011	20130430.200620	Changed total debt outstanding to -99 from 99 on 20110429
206244	4/29/2011	4/29/2011	20180430.202620	Changed total debt outstanding to -99 from 99 on 20110429
206035	7/29/2011	7/29/2011	20110831.201000	Changed total debt outstanding to 43262 from 43762 on 20110729
204066	11/30/2011	11/30/2011	20180815.204000	Changed total debt outstanding to 36803 from 86803 on 20111130
206065	7/29/2011	7/29/2011	20110930.201000	Changed total debt outstanding to 43762 from 45084 on 20110729
206073	7/29/2011	7/29/2011	20111031.201000	Changed total debt outstanding to 45084 from 99 on 20110729
206044	8/31/2011	8/31/2011	20140430.201870	Changed total debt outstanding to 36213 from 36123 on 20110831
206282	8/31/2011	8/31/2011	20140815.200500	Changed total debt outstanding to 32980 from 32890 on 20110831
203013	1/29/1999	1/29/1999	19990131.205000	Changed total debt outstanding to -99 from 21997 on 19990129
203014	1/29/1999	1/29/1999	19990131.205870	Changed total debt outstanding to -99 from 19916 on 19990129
203048	5/28/1999	5/28/1999	19990531.20675	Changed total debt outstanding to -99 from 13101 on 19990528
203328	6/28/2002	6/28/2002	20020630.206250	Changed total debt outstanding to -99 from 15058 on 20020628
203329	6/28/2002	6/28/2002	20020630.206370	Changed total debt outstanding to -99 from 23859 on 20020628
203176	10/30/1998	10/30/1998	20001031.204000	Changed total debt outstanding to -99 from 20525 on 19981030
203200	1/29/1999	1/29/1999	20010131.204500	Changed total debt outstanding to -99 from 12816 on 19990129
203209	2/26/1999	2/26/1999	20010228.205000	Changed total debt outstanding to -99 from 19587 on 19990226
203475	3/28/2002	3/28/2002	20040331.203620	Changed total debt outstanding to -99 from 14440 on 20020328
202951	4/30/1998	4/30/1998	19980531.205370	Changed total debt outstanding to 12358 from 12538 on 19980430
203376	2/28/2001	2/28/2001	20030131.204750	Changed total debt outstanding to 15453 from 15452 on 20010228
203399	4/30/1998	4/30/1998	20030430.205750	Changed total debt outstanding to 12575 from 12572 on 19980430
206163	8/31/2010	8/31/2010	20110303.400000	Changed total debt outstanding to -99 from 99 on 20100831
206279	8/31/2011	8/31/2011	20120301.400000	Changed total debt outstanding to -99 from 99 on 20110831
203767			20071004.400000	Changed dated date to 20070405 from 20070329
206136			20110602.400000	Changed dated date to 20100603 from 20100527
203887	2/27/2009	2/27/2009	20090305.400000	Changed total debt outstanding to 125412 from 125421 on 20090227
206015	12/31/2009	12/31/2009	20100204.400000	Changed total debt outstanding to 65004 from 65044 on 20091231
206071	12/31/2009	12/31/2009	20100429.400000	Changed total debt outstanding to 30004 from 30002 on 20091231
206024	3/31/2010	3/31/2010	20100701.400000	Changed total debt outstanding to 56001 from 59001 on 20100331

TREASNO	BEGDT	ENDDT	CRSPID	DESCRIPTION
206152	12/31/2010	12/31/2010	20110106.400000	Changed total debt outstanding to 111418 from 311418 on 20101231
206269	8/31/2011	8/31/2011	20120726.400000	Changed total debt outstanding to 20000 from 24000 on 20110831
203624	12/30/2005	12/30/2005	20120726.400000	Changed total debt outstanding to -99 from 32533 on 20051230
203630	1/30/2004	1/30/2004	20060131.201870	Changed total debt outstanding to -99 from 32533 on 20040130
203685	6/30/2006	6/30/2006	20061005.400000	Changed total debt outstanding to 19573 from 19473 on 20060630
203685	3/31/2006	3/31/2006	20061005.400000	Changed total debt outstanding to -99 from 19573 on 20060331
206034	7/29/2011	7/29/2011	20110731.201000	Changed total debt outstanding to 43052 from 43262 on 20110729
204770			19421115.504250	Changed first coupon date to 19181115 from 19180515
202439	7/21/1986	7/21/1986	19920815.504250	Changed bid to 94.125 from 101.25 and ask to 95.125 from 101.75 on 19860721
202436	7/21/1986	7/21/1986	19920815.107250	Changed bid to 101.25 from 101 and ask to 101.75 from 102 on 19860721