

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

JANUARY 2012 MONTHLY 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.

JANUARY 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	19251231-20120131	19610614-20120131
Total Issues	6289	4433
Maximum Active Issues	300	300
Active Issues This Update	283	283

The Monthly/Daily Bond TRZ Database is 215 MB, the TLZ Database is 1.125 GB, and the TFZ Database is 1.16 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 TFZ201201 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)

JANUARY 2012 DATA EDITS

YIELDS AND DURATIONS

CRSP has revised the yield calculation algorithm in an effort to move to double precision accuracy. The difference between the price resulting from the algorithm process and the quoted price has been reduced; adding over nine significant digits. Increased accuracy of yield calculations allowed additional precision of Macaulay's duration which was also calculated using updated algorithm. The changes to yields and Macaulay's duration are not significant, and only impact the issues with more than one coupon payment remaining.

DATA EDITS

TREASNO	CRSPID	BEGDT	ENDDT	DESCRIPTION
203025	9990315.400000			Changed dated date to 19990303 from 19990131
203776	20071115.507870	10/31/2002	10/31/2002	Changed total debt to 1495 from 14950 on 20021031
204072	20200215.108500	4/28/2000	4/28/2000	Changed total debt to 10204 from 10205 on 20000428
203055	19990630.206750	5/28/1999	5/28/1999	Changed total debt to 13101 from 13100 on 19990528
203370	20021231.205820	12/31/1997	11/29/2002	Changed total debt to 12053 from 12052 on 19971231 and to 12052 from 12053 on 20021129
203574	20050515.206750	9/29/2000	10/31/2000	Changed total debt to 28562 from 28563 on 2000929 and to 28563 from 28562 on 20001031
206035	20110831.201000	8/31/2009	8/31/2009	Changed total debt to 43264 from 43262 on 20090831
206233	20130331.200750	11/30/2011	11/30/2011	Changed total debt to 36570 from 36750 on 20111130