MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

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.

MAY 2011 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	19251231-20110531	19610614-20110531
Trading Index Range	1-1026	1-12468
Total Issues	6218	4358
Maximum Active Issues	300	300
Active Issues This Update	268	268
Database Size - Installed	93.6 MB	1.01 GB

The Monthly/Daily Bond TRZ Database is 212 MB installed.

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 TFZ201101 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)`

MAY 2011 DATA EDITS

GROUP EDIT

Treasury debt corrections

Reviewed and corrected total debt values that were either missing from the database, a reversal of data values or were inconsistent with the other data values for that treasury issue. 177 Total Debt Outstanding values in the date range between 1953-2010 were changed.

INDIVIDUAL EDITS

CRSPID 20161115.107500: Changed public debt to 11286 from 19600 on 20101231

CRSPID 20161115.204620: Changed public debt to 19600 from 11286 on 20101231