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)	gcc 3.2.3
	Lahey/Fujitsu FORTRAN-95 v 6.20	
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.

SEPTEMBER 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	19251231-20120928	19610614-20120928
Total Issues	6363	4507
Maximum Active Issues	300	300
Active Issues This Update	295	295

The Monthly/Daily Bond TRZ Database is 225 MB, the TLZ Database is 1.15 GB, and the TFZ Database is 1.20 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 TFZ201209 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)`

POSSIBLE PROBLEM WITH TREASURY ACCESS IN SIFT

The following issues have been found on a small number of tested installations when using CRSPSift and Treasuries data. Most installations will not encounter these errors. We are working to correct this in a subsequent release.

- Queries executed without selecting any data items or groups should display TREASNO Properties by default. For data cuts beginning in July, 2012, some queries run without selecting data items or groups may result in a [NO DATA RETURNED] message in the output display area. To select Properties data only, do not rely on the default but explicitly select the Properties Data Group or individual items from the Data Items Category.

- For data cuts beginning July, 2012, submitting a query with Daily and Monthly CPI data items or groups in combination with other data categories may result in a [NO DATA RETURNED] message in the in the output display area. Resolve this issue by extracting Daily and Monthly CPI items separately, using TREASNO=2000090 and 2000091.