

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

AUGUST 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:

	<b>FORTRAN-95</b>	<b>C (DAILY ONLY)</b>
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](http://www.crsp.chicagobooth.edu/documentation).

## AUGUST 2012 FILE VERSION SPECIFICS

The table below lists version specific information for the Daily and Monthly CRSP US Treasury Databases.

	<b>MONTHLY BOND</b>	<b>DAILY BOND</b>
<b>Data Range</b>	19251231-20120831	19610614-20120831
<b>Total Issues</b>	6355	4499
<b>Maximum Active Issues</b>	300	300
<b>Active Issues This Update</b>	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.*

## AUGUST 2012 DATA EDITS

<b>TREASNO</b>	<b>CRSPID</b>	<b>BEGIN DATE</b>	<b>END DATE</b>	<b>DESCRIPTION</b>
206493	20120715. C03000	20120713	20120713	Added daily quotes on 20120713

## 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 TFZ201208 folder.

The legacy sample programming sources code continues to be provided and appears in the following directories:

<b>LANGUAGE</b>	<b>ACCESS</b>	<b>DATA FILES TYPE</b>	<b>FILE LOCATION</b>
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)