

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

JANUARY 2013 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.

FORTRAN ACCESS TO THE LEGACY MONTHLY CROSS-SECTIONAL FILE

As of January 2013, the number of simultaneously trading treasuries exceeds 300. For those using the Fortran access to the Legacy Monthly Cross-Sectional File (MBX.DAT), the MAXNOB parameter, found in the bparmfl.txt file, should be changed from 300 to 400. This change needs to be made in only one place at the end of the file as shown below.

IMPORTANT NOTE: Any Fortran programs accessing MBX.DAT will need to be recompiled after the change is made.

BPARMFL.TXT

```
! -----  
! INCLUDE FILE BPARMFL CONTAINS THE CONSTANT VALUES USED TO SET THE  
! DIMENSIONS OF THE VECTORS IN THE COMMON BLOCKS. BPARMFL NEED TO  
! PRECEDE OTHER INCLUDE FILES IN THE PROGRAM.  
! -----  
!  
! MAXQUO NUMBER OF MONTH FROM DECEMBER, 1925 TO DECEMBER, 2029  
! MAXMAT NUMBER OF MONTH FROM DECEMBER, 1925 TO DECEMBER, 2060  
! MAXNOB MAXIMUM NUMBER OF TRADING ISSUES PER MONTH  
  
INTEGER MAXQUO, MAXMAT, MAXNOB  
  
PARAMETER (MAXQUO = 1249, MAXMAT = 1621, MAXNOB= 400)
```

JANUARY 2013 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	19251231-20130131	19610614-20130131
Total Issues	6402	4547
Maximum Active Issues	400	400
Active Issues This Update	301	301

The Monthly/Daily Bond TRZ Database is 249 MB, the TLZ Database is 1.1575 GB, and the TFZ Database is 1.28 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 TFZ201301 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)