

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

JUNE 2011 MONTHLY/QUARTERLY 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).

## JUNE 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.

	<b>MONTHLY BOND</b>	<b>DAILY BOND</b>
<b>Data Range</b>	19251231-20110630	19610614-20110630
<b>Trading Index Range</b>	1-1027	1-12490
<b>Total Issues</b>	6227	4368
<b>Maximum Active Issues</b>	254	254
<b>Active Issues This Update</b>	270	270
<b>Database Size - Installed</b>	94.4 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 TFZ201106 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)

## JUNE 2011 DATA EDITS

<b>CRSPID</b>	<b>EDIT</b>
20100422.400000	Changed total debt to 115270 from 11527 on 20100331
20200215.108500	Changed total debt to 10205 from 12205 on 20000331
20200215.108500	Changed total debt to 10205 from 10204 on 20000428
19950115.208620	Changed total debt to 7343 from 7195 on 19930630
19991015.206000	Changed total debt to 10337 from 10377 on 19971128
19990531.206750	Changed total debt to 12339 from 13339 on 19980227
20211115.108000	Changed total debt to 32798 from 31798 on 19980630
20110215.205000	Changed total debt to 23436 from 22436 on 20020228
20020930.205870	Changed total debt to 12807 from 12087 on 20020628
20141231.202620	Changed total debt to 43245 from 43425 on 20100630

## 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	EDIT
20161115.107500	Changed public debt to 11286 from 19600 on 20101231
20161115.204620	Changed public debt to 19600 from 11286 on 20101231