

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

JUNE 2014 QUARTERLY UPDATE

ATTENTION CRSPSIFT USERS!

On August 7, 2014, Sift version 4.2 will expire.

New versions of Sift Professional and Enterprise are now available to all CRSP subscribers for downloading on our MOVEit site, <https://crsp.moveitcloud.com> in the Utility_Downloads folder.

Sift Professional 4.3.6 is supported on Windows 7 and Windows 8 computers. Sift Enterprise supports Servers 2008 R2 and 2012 R2. See details in the Sift Release Notes on our website at <http://www.crsp.com/products/software-access-tools/crpsift>

Contact Client Services at support@crsp.chicagobooth.edu or 312-263-6400, Option 2 for assistance.

LEGACY TREASURIES FILES NOTICE

In December of 2010, CRSP introduced a new set of Treasuries files that included many enhancements and improvements over the original daily and monthly files. With the introduction of the new files, CRSP consolidated the original files into a Legacy folder, with the volume label TLZyyyymm and strongly encouraged subscribers to transition to the newly organized flat files or the CRSPAccess database version to be used with CRSPSift.

The December 2014 cut of the data that will ship in January 2015 will be the last that will include the Legacy files and the sample programs that accompany them.

GENERAL DATABASE INFORMATION

- 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 7, Sun Solaris and Linux.

The following platforms 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.

RECOMMENDED USE

Our recommendation is to access the data through CRSPSift. For non-Sift users, complete ASCII delimited, SAS, and Excel files are in the TFZ201406 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)

JUNE 2014 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	19251231-20140630	19610614-20140630
Total Issues	6555	4703
Maximum Active Issues	400	400
Active Issues This Update	322	322

The Monthly/Daily Bond TRZ Database is 259 MB, the

TLZ Database is 1.221 GB, and the TFZ Database is 1.34 GB installed.

**Monthly versions of the files built from the new daily supplemental series begin in July 1961.*

APRIL 2014 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
2003	2011	Reviewed 68 cases where T-bill bid and ask quotes were equal to 100. New quotes values were added in 15 cases, quotes were set to zero and labeled missing in 8 cases and quotes were removed in 45 cases.

ZIP INSTALLS

CRSP uses a zip process for data installation. ZIP utilities that are standard on all platforms should work to unzip the databases. On Windows computers, CRSP recommends using 7-ZIP, which can be downloaded from this site: <http://www.7-zip.org/>

See the following page for further information.

ZIP FILE STRUCTURE AND PROCESS

There are five separate zip files; each will have to be extracted separately. At the time the files are unzipped, make sure to set the directory path to the intended home directory (for example, in Windows C:\ , in Red Hat or Solaris /home). The unzip process will extract to that directory under the subdirectory \crspdata.

Note that the destination directories have also changed as part of this process:

ZIP FILE ON DISK	DESCRIPTION	INSTALL PATH	SUB-DIRECTORIES
trzyyyyymm_legacy	Legacy flat files	\crspdata\ trzyyyyymm_legacy	bdzyyyyymm and bmzyyyyymm
trzyyyyymm_ascii	CRSP ASCII flat files	\crspdata\ trzyyyyymm_ascii	
trzyyyyymm_cadb	CRSP Access files	\crspdata\ trzyyyyymm_cadb	
trzyyyyymm_excel	CRSP Excel files	\crspdata\ trzyyyyymm_excel	
trzyyyyymm_sas	CRSP SAS files	\crspdata\ trzyyyyymm_sas	

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