

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

SEPTEMBER 2014 MONTHLY/QUARTERLY UPDATE

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 TFZ201409 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)

SEPTEMBER 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	19251231-20140930	19610614-20140930
Total Issues	6582	4730
Maximum Active Issues	400	400
Active Issues This Update	325	325

The Monthly/Daily Bond TRZ Database is 261 MB, the TLZ Database is 1.22 GB, and the TFZ Database is 1.35 GB installed.

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

SEPTEMBER 2014 DATA EDITS

TREASNO	CRSPID	BEGDT	ENDDT	DESCRIPTION
206728	20190415.C00120	20140829	20140829	Changed total amount outstanding to 34578 from 18306 on 20140829

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/>

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
trzyyyymm_legacy	Legacy flat files	\crspdata\ trzyyyymm_legacy	bdzyyyymm and bmzyyyymm
trzyyyymm_ascii	CRSP ASCII flat files	\crspdata\ trzyyyymm_ascii	
trzyyyymm_cadb	CRSP Access files	\crspdata\ trzyyyymm_cadb	
trzyyyymm_excel	CRSP Excel files	\crspdata\ trzyyyymm_excel	
trzyyyymm_sas	CRSP SAS files	\crspdata\ trzyyyymm_sas	

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