

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

APRIL 2014 MONTHLY 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:

	<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).

## 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 TFZ201404 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)

## APRIL 2014 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>	19251231-20140430	19610614-20140430
<b>Total Issues</b>	6536	4684
<b>Maximum Active Issues</b>	400	400
<b>Active Issues This Update</b>	319	319

The Monthly/Daily Bond TRZ Database is 258 MB, the TLZ Database is 1.21 GB, and the TFZ Database is 1.33 GB installed.

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

## APRIL 2014 DATA EDITS

### **GROUP EDITS**

<b>BEGIN DATE</b>	<b>END DATE</b>	<b>DESCRIPTION</b>
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	

Contact CRSP Client Services for assistance at [support@crsp.chicagobooth.edu](mailto:support@crsp.chicagobooth.edu) or call 312-263-6400, Option 2.