

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

DECEMBER 2013 ANNUAL UPDATE

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 on the install disk. 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.

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.

BPARAMFL.TXT

```

! -----
!   INCLUDE FILE BPARAMFL CONTAINS THE CONSTANT VALUES USED TO SET THE
!   DIMENSIONS OF THE VECTORS IN THE COMMON BLOCKS. BPARAMFL 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)

```

SEPTEMBER 2013 DATA EDITS

TREASNO	COMNAM	BEGDT	ENDT	DESC
200831	CRSPID 19720815.104000	11/14/1962	11/14/1962	Changed bid to 100.40625 from 90.40625 and ask to 100.65625 from 90.65625 on 19621114
201434	CRSPID 19800215.104000	3/21/1969	3/21/1969	Changed bid to 81.5625 from 77.1875 and ask to 82.625 from 77.6875 on 19690321

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.
- 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.

DECEMBER 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	19251231-20131231	19610614-20131231
Total Issues	6500	4648
Maximum Active Issues	400	400
Active Issues This Update	313	313

The Monthly/Daily Bond TRZ Database is 256 MB, the TLZ Database is 1.1997 GB, and the TFZ Database is 1.32 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 TFZ201312 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)