# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

## DECEMBER 2013 MONTHLY/QUARTERLY 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.

## 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) | gcc 3.2.3 |
| | Lahey/Fujitsu FORTRAN-95 v 6.20 | |
| 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)<br>/src (monthly) |
| FORTRAN-95 + C functions | Sequential or Random | Binary | /src (daily)<br>/src (monthly) |
| C (Daily data only) | Sequential or Random | Character or Binary | /src (daily) |