

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

MAY 2015 MONTHLY UPDATE

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.

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 available.

DELIVERY METHOD

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

Sift Professional 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>

MAY 2015 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 | 19251231-20150529 | 19610614-20150529 |
| Total Issues | 6655 | 4803 |
| Maximum Active Issues | 400 | 400 |
| Active Issues This Update | 337 | 337 |

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 four 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 | FILE SIZE (MB) | |
|------------------|-----------------------|----------------------------|----------------|----------|
| | | | ZIPPED | UNZIPPED |
| trzyyyyymm_ascii | CRSP ASCII flat files | \crspdata\trzyyyyymm_ascii | 155.25 | 783.26 |
| trzyyyyymm_cadb | CRSP Access files | \crspdata\trzyyyyymm_cadb | 119.06 | 267.20 |
| trzyyyyymm_excel | CRSP Excel files | \crspdata\trzyyyyymm_excel | 108.35 | 111.47 |
| trzyyyyymm_sas | CRSP SAS files | \crspdata\trzyyyyymm_sas | 144.69 | 519.43 |

SUPPORT

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