

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

OCTOBER 2014 MONTHLY UPDATE

## ATTENTION CRSPSIFT USERS!

On August 7, 2014, Sift version 4.2 expired.

New versions of Sift Professional and Enterprise are now 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>

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

## 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 TFZ201410 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)

## OCTOBER 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>	19251231-20141031	19610614-20141031
<b>Total Issues</b>	6591	4739
<b>Maximum Active Issues</b>	400	400
<b>Active Issues This Update</b>	326	326

The Monthly/Daily Bond TRZ Database is 262 MB, the TLZ Database is 1.23 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.*

## 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	

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