

# MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

JUNE 2015 MONTHLY/QUARTERLY 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](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 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>

## 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	155.65	785.46
trzyyyyymm_cadb	CRSP Access files	\crspdata\trzyyyyymm_cadb	119.34	267.91
trzyyyyymm_excel	CRSP Excel files	\crspdata\trzyyyyymm_excel	108.52	111.65
trzyyyyymm_sas	CRSP SAS files	\crspdata\trzyyyyymm_sas	145.04	520.92

The tables below lists version specific information for the Daily and Monthly CRSP US Treasury Databases.

## JUNE 2015 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
<b>Data Range</b>	19251231-20150630	19610614-20150630
<b>Total Issues</b>	6663	4812
<b>Maximum Active Issues</b>	400	400
<b>Active Issues This Update</b>	336	336

## MAY 2015 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
<b>Data Range</b>	19251231-20150630	19610614-20150529
<b>Total Issues</b>	6655	4803
<b>Maximum Active Issues</b>	400	400
<b>Active Issues This Update</b>	337	337

## APRIL 2015 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
<b>Data Range</b>	19251231-20150630	19610614-20150430
<b>Total Issues</b>	6646	4794
<b>Maximum Active Issues</b>	400	400
<b>Active Issues This Update</b>	334	334

## SUPPORT

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