

MONTHLY & DAILY
CRSP U.S. TREASURY RELEASE NOTES

DECEMBER 2018 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 10 and Linux.

For complete details and instructions, please refer to the CRSP Treasuries Guides on our website at www.crsp.chicagobooth.edu/documenteation.

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, Windows 8, and Windows 10 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/crpspsift>

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 /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
trzyyyymm_ascii	CRSP ASCII flat files	\crspdata\ trzyyyymm_ascii	172.61	874.80
trzyyyymm_cadb	CRSP Access files	\crspdata\ trzyyyymm_cadb	131.80	296.70
trzyyyymm_excel	CRSP Excel files	\crspdata\ trzyyyymm_excel	116.46	119.81
trzyyyymm_sas	CRSP SAS files	\crspdata\ trzyyyymm_sas	160.36	581.71

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

DECEMBER 2018 FILE VERSION SPECIFICS

	Monthly Bond	Daily Bond
Data Range	19251231-20181231	19610614-20181231
Total Issues	7053	5205
Maximum Active Issues	400	400
Active Issues This Update	357	357

DECEMBER 2018 EDITS

CRSPID	DESC
20081106.400000	Removed monthly bid and ask on 20080430
20211115.202870	Removed monthly bid and ask for 20181031
20281115.203000	Removed monthly bid and ask for 20181031
20481115.103370	Removed monthly bid and ask for 20181031.

SUPPORT

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