

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

DECEMBER 2009 ANNUAL UPDATE

These release notes pertain to the December 2009 release of the CRSP US Treasury databases.

- Installation of all CRSP databases is done with InstallShield. Individual files must first be installed onto the computer hard drive or network directory.
- 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 XP, 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
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 Daily Treasury US Database Guide on our website at www.crsp.chicagogsb.edu.

The CRSP US Treasury Database is available as a daily database, monthly database, or the two combined. Each is available on a DVD. The same DVD can be used on Windows XP, Sun Solaris, or Linux systems. The volume labels of the three datasets are:

- BDZ1_200912_SGC - CRSP US Daily Treasury Database
- BMZ1_200912_SGC - CRSP US Monthly Treasury Database
- BAZ1_200912_SGC - CRSP US Daily and Monthly Treasury Database

NEW TREASURIES DATABASE FORMAT COMING SOON!

In early 2010, CRSP will release a second cut of the annual treasuries database. This second cut will include a full treasuries database that is accessed through CRSPSift Version 3.1, shipped to all subscribers in November 2009. The new database allows for access to daily and monthly data items in a single query and offers a choice of output formats. It will automatically be shipped to those who are currently subscribing to the combined daily and monthly treasuries files. This database will have a volume label TRX200912 and will include the BDZ and BMZ files in addition to the new format. Subscribers interested in upgrading their current subscriptions to include both series should contact subscriptions@crsp.ChicagoBooth.edu.

DECEMBER 2009 FILE VERSION SPECIFICS

The table below lists version specific information for the Daily CRSP US Treasury Databases. The number of issues in the Master File is the total number of historical and current issues. The number of issues in the Cross-Sectional File is the maximum number of active issues in any month.

	DATA RANGE	TRADING INDEX RANGE	TOTAL ISSUES	MAXIMUM ACTIVE ISSUES	ACTIVE ISSUES THIS UPDATE	DATABASE SIZE - INSTALLED
Monthly Bond	19251231-20091231	1-1009	6,062	254	227	90.7 MB
Daily Bond	19610614-20091231	1-12113	4,201	254	227	994 MB

2009 DATABASE CHANGES

FEBRUARY 2009

NEW TREASURY DATA FEED

CRSP replaced GovPX, which was acquired by ICAP in 2008, with ICAP in February. This transition to the new data source as largely transparent.

It should be noted, however, that the ICAP bid/ask quotes differ slightly from the GovPX source. This is due to the fact that the ICAP data contain real quotes from bid/ask postings, rather than imputed quotes that GovPX provided. Findings have indicated that while spreads differ, the midpoints of the real and the imputed spreads are effectively the same.

WINDOWS PROGRAMMERS HEADS UP!

New *.mak files were created for use on Windows platforms for users who installed recent Intel compilers. Newer compilers “vectorize” loops that cause the sample programs to fail. The new *.mak files suppress this Intel feature so that programs run successfully. These *.mak files also run successfully with the 9.2 and higher versions of the compilers on which CRSP fully tests and supports.

JULY 2009

DAILY SAMPLE PROGRAM CHANGES

In the July 2009 cut of the Daily Treasuries database, the daily calendar was increased in size. Subscribers who use the C and Fortran sample programs that accompany the daily data files need to recompile their programs once they have installed their new treasuries files and utilize the accompanying revised include files.

JULY 2009 DATA EDITS

CRSPID	DESCRIPTION
20090815.206000	Changed dated date to 19990816 from 19990815
20151115.109870	Changed dated date to 19851129 from 19851115
20160215.109250	Changed dated date to 19860218 from 19860215
20161115.107500	Changed dated date to 19861117 from 19861115

CRSPID	DESCRIPTION
20181115.109000	Changed dated date to 19881122 from 19881115
20271115.106120	Changed dated date to 19971117 from 19971115
20170815.108870	Changed dated date to 19870817 from 19870815
20180515.109120	Changed dated date to 19880516 from 19880515
20220815.107250	Changed dated date to 19920817 from 19920815
20230215.107120	Changed dated date to 19930216 from 19930215
20230815.106250	Changed dated date to 19930816 from 19930815
20290815.106120	Changed dated date to 19990816 from 19990815
20270215.106620	Changed dated date to 19970218 from 19970215
20290215.105250	Changed dated date to 19990216 from 19990215

AUGUST 2009

DAILY SAMPLE PROGRAM CHANGES

In this August 2009 cut of the Daily Treasuries database, the daily calendar was increased in size. Subscribers who use the C and Fortran sample programs that accompany the daily data files will need to recompile their programs once they have installed their new treasuries files and utilizing the accompanying revised include files.

SEPTEMBER 2009

DATA EDITS

An issue where the amount held in public debt (IOUT2R) values were exactly matching the total amount of debt outstanding (IOUT1R) was corrected. CRSP reviewed all public debt entries between December 1997 and December 2008. Public debt values for 6,496 out of 7,183 records were changed.

INSTALLATION

WINDOWS:

The CRSP US Treasury Databases use an InstallShield wizard. Insert the DVD in the drive and Run `setupwin32.exe` to start the install wizard. A prompt will display `c:\crspdata` as the default root directory location for the data. Either accept the default or change to the directory where the data are to be installed.

The installation sets up an Uninstall shortcut for the databases in the CRSPAccess Start menu. When the time comes to uninstall the data, click on the shortcut to start the Uninstall wizard.

SUN SOLARIS:

Insert the DVD in the drive. A terminal will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation. Upon completion, click **Finish**.

LINUX:

Insert the DVD in the drive. A terminal will open with the file, `setuplinux.bin`. Double click on this setup file to begin the installation in a new terminal. Upon completion, click **Finish**.

MONTHLY DATA

All monthly directories will appear under the BMZ200912 directory under the install directory.

- `data`
- `doc` - contains the documentation in Adobe Acrobat (.pdf) format.
- `excel` - data files converted into Microsoft Excel
- `sas` - SAS data files
- `src` - FORTRAN-95 sample programs and source code
- `crsp_data_license.html` - contains our license statement, copyright and statement of use.

In the Monthly Treasury Database, in some cases, ASCII character files in the data directory contain multiple series. In these cases, a combined file is stored in the top level data directory and a

subdirectory exists with the individual series. For example: the `/data/bondport` subdirectory contains `bondport12.dat` and `bondport6.dat` which were combined to create the `/data/bondport.dat` file.

DAILY DATA

All daily directories will appear under the BDZ200912 directory under the install directory.

- `data`
- `doc` - contains the documentation in Acrobat Adobe (.pdf) format.
- `excel` - data files converted into Microsoft Excel
- `forsrc` - FORTRAN-95 sample programs and source code
- `sas` - SAS data files
- `src` - C sample programs and source code
- `crsp_data_license.html` - contains our license statement, copyright and statement of use.

The `BXDLYIND` ASCII character file in the data directory contains multiple series. In this case, the combined file is stored in the top level data directory and a subdirectory (`data\bxdlyind\`) exists with the individual series.

- Sample programs accompanying the daily bond database are in three categories based on the compilers that must be available to use them.
 - ♦ FORTRAN-95 - programs that can access text files only. Use `f95_daily_bond_samp.*` make files.
 - ♦ C - programs that can access text files, convert those text files to a more efficient binary form, and read those binary files. Use `c_daily_bond_samp.*` make files.
 - ♦ Fortran-95 via C - FORTRAN-95 programs that can read converted binary files using underlying C functions. Use `f95_c_daily_bond_samp.*` make files.

RECOMMENDED USE

The CRSP US Treasury Database has been created in tabular format to make it easy to use with CRSP sample programs or other tools. The files can be loaded directly into relational databases or statistical packages as well as used with CRSP sample programs that can support sequential or direct access. The data were split into independent files that can be managed in parts or groups.

Sample programming source code appears in the following directories:

LANGUAGE	ACCESS	DATA FILES TYPE	FILE LOCATION
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)