

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

DECEMBER 2008 ANNUAL UPDATE

These release notes pertain to the December 2008 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 CD.

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 CD. The same CD can be used on Windows XP, Sun Solaris, or Linux systems. The volume labels of the three datasets are:

- BDZ1_200812_SGC – CRSP US Daily Treasury Database
- BMZ1_200812_SGC – CRSP US Monthly Treasury Database
- BAZ1_200812_SGC – CRSP US Daily and Monthly Treasury Database

TREASURY DATA FEED CHANGE – HEADS UP!

CRSP's primary feed for treasury data, GovPx, acquired by ICAP, will soon be discontinued. ICAP will serve as CRSP's new primary treasury data source. Full implications of this change are yet unknown. While CRSP expects that there will be a visible seam in some data items such as the variation of spreads, overall, the transition will be relatively transparent. Details will be provided as they are available.

OUTSTANDING DEBT VALUES

CRSP has made format modifications to appropriate files in order to accept greater values for the total outstanding debt fields. The zero placeholders for these issues were replaced with their true values. Modifications were made to sample programs to accommodate these expanded fields.

CRSPID	QUOTE DATE	CUSIP	DEBT OUTSTANDING (IN MILLIONS)
20081204.400000	11/28/2008	912795H95	121,293
20081211.400000	11/28/2008	912795J28	126,423
20081218.400000	11/28/2008	912795J36	164,950
20081226.400000	11/28/2008	912795J44	115,798
20090102.400000	11/28/2008	912795J51	118,028
20090108.400000	11/28/2008	912795J69	109,023



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CRSPID	QUOTE DATE	CUSIP	DEBT OUTSTANDING (IN MILLIONS)
20090115.400000	11/28/2008	912795J77	104,038
20090122.400000	11/28/2008	912795J85	108,023
20081106.400000	10/31/2008	912795H53	107,286
20081113.400000	10/31/2008	912795H61	128,419
20081120.400000	10/31/2008	912795H79	113,953
20081128.400000	10/31/2008	912795H87	126,789
20081218.400000	10/31/2008	912795J36	127,019
20090102.400000	10/31/2008	912795J51	118,028
20090108.400000	10/31/2008	912795J69	109,023
20090115.400000	10/31/2008	912795J77	104,038
20081002.400000	09/30/2008	912795G88	113,781
20081009.400000	09/30/2008	912795G96	104,289
20081023.400000	09/30/2008	912795H38	119,955
20080918.400000	08/29/2008	912795G62	110,323
20010419.400000	03/30/2001	912795GC9	100,022

AUGUST 2008 FILE VERSION SPECIFICS

The following historical edits have been made to the 20080630 & 20080731 monthly inputs for all of the Fama 6-Month T-Bill files:

OLD:

QDATE	MATDT1	MATDT2	MATDT3	MATDT4	MATDT5	MATDT6
6/30/2008	7/3/2008	7/31/2008	8/28/2008	10/2/2008	10/30/2008	12/26/2008
7/31/2008		8/28/2008	10/2/2008	10/30/2008	12/26/2008	1/29/2009

NEW:

QDATE	MATDT1	MATDT2	MATDT3	MATDT4	MATDT5	MATDT6
6/30/2008	7/31/2008	8/28/2008	10/2/2008	10/30/2008	11/28/2008	12/26/2008
7/31/2008	8/28/2008	10/2/2008	10/30/2008	11/28/2008	12/26/2008	1/29/2009

JULY 2008 FILE VERSION SPECIFICS

12-MONTH T-BILLS

Effective July 2008 the CRSP US Monthly Treasuries Database includes 12-month t-bill data was added for new issues. This introduced an expected gap in the data series between January 31, 2002 and June 30, 2008 when there were no issues.

MARCH DATA EDITS

CRSPID: 20150815.110620 - Changed bid to 146.922 from 147.938 and ask to 146.953 from 147.969 on 20080221.

FEBRUARY DATA EDITS

PRICE EDITS

OLD:

CRSPID	DATE	SOURCE	BID	ASK
20160215.109250	2-Jun-06	X	0	0
20160215.109250	5-Jun-06	X	5.03	5.02
20160215.109250	6-Jun-06	X	5.012	5.002
20160215.109250	7-Jun-06	X	5.027	5.018
20160215.109250	8-Jun-06	X	5.005	4.995
20160215.109250	9-Jun-06	X	101.141	101.203
20160215.109250	12-Jun-06	X	101.109	101.172
20160215.109250	13-Jun-06	X	101.219	101.281

NEW:

CRSPID	DATE	SOURCE	BID	ASK
20160215.109250	2-Jun-06	X	132.0000	132.0313
20160215.109250	5-Jun-06	X	131.7344	131.7656
20160215.109250	6-Jun-06	X	131.8906	131.9219
20160215.109250	7-Jun-06	X	131.7031	131.7344
20160215.109250	8-Jun-06	X	131.9531	131.9844
20160215.109250	9-Jun-06	X	132.1250	132.1563
20160215.109250	12-Jun-06	X	132.0781	132.1094
20160215.109250	13-Jun-06	X	132.2031	132.2344

DECEMBER 2008 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	19251231-20081231	1-997	5,954	254	209	83.7 MB
Daily Bond	19610614-20081231	1-11,863	4,090	254	209	968 MB

INSTALLATION

WINDOWS:

The CRSP US Treasury Databases use an InstallShield wizard. Insert the CD 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 CD in the drive. A terminal will open with the file, `setup_solaris.bin`. Double click on this setup file to begin the installation. Upon completion, click **Finish**.

LINUX:

Insert the CD in the drive. A terminal will open with the file, `setup_linux.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 BMZ200812 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 BDZ200812 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)