MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

These release notes pertain to the November 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_200811_SGC – CRSP US Daily Treasury Database

- BMZ1_200811_SGC – CRSP US Monthly Treasury Database

- BAZ1_200811_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 be discontinued at the calendar 2008 year-end. 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 not only be relatively transparent. Details will be provided as they are available.

NOVEMBER 2008 EDITS

The following bills had six figure total outstanding debt and do not fit the current file formats. Values were set to zero.

CRSPID	QUOTE DATE	CUSIP	DEBT OUTSTANDING (IN MILLIONS)
20081204.400000	11-28-08	912795H95	121,293
20081211.400000	11-28-08	912795J28	126,423
20081218.400000	11-28-08	912795J36	164,950
20081226.400000	11-28-08	912795J44	115,798
20090102.400000	11-28-08	912795J51	118,028
20090108.400000	11-28-08	912795J69	109,023
20090115.400000	11-28-08	912795J77	104,038
20090122.400000	11-28-08	912795J85	108,023

NOVEMBER 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	19251231-20081128	1-996	5,945	254	207	83.1 MB
Daily Bond	19610614-20081128	1-11,841	4,081	254	207	965 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, `setupsolaris.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, `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 BMZ200811 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 BDZ200811 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)`