

MONTHLY & DAILY CRSP US TREASURY RELEASE NOTES

MARCH 2009 QUARTERLY UPDATE

These release notes pertain to the March 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 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_200903_SGC - CRSP US Daily Treasury Database
- BMZ1_200903_SGC - CRSP US Monthly Treasury Database
- BAZ1_200903_SGC - CRSP US Daily and Monthly Treasury Database

NEW TREASURY DATA FEED

CRSP's primary data source is now ICAP. ICAP replaced GovPX, which was acquired by ICAP in 2008. CRSP treasury subscribers should see this transition to the new data source as largely transparent.

It should be noted, however, that the ICAP bid/ask quotes may 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 indicate that while spreads may differ, the midpoints of the real and the imputed spreads are effectively the same.

WINDOWS PROGRAMMERS HEADS UP!

New *.mak files have been created for use on Windows platforms for users who have installed recent Intel compilers. These newer compilers "vectorize" loops that cause the sample programs to fail. The new *.mak files suppress this Intel feature so that programs will 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.



MARCH 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	19251231-20090331	1-1000	5,979	254	214	89.2 MB
Daily Bond	19610614-20090331	1-11,924	4,115	254	214	974 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 BMZ200903 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 BDZ200903 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)