

MONTHLY & DAILY
CRSP U.S. TREASURY RELEASE NOTES

MARCH 2016 MONTHLY/QUARTERLY UPDATE

FEDERAL FUNDS RATES CHANGE

Effective in March 2016, minimum and maximum trading ranges on the Federal Funds Rates are no longer being calculated. The impact of this change is on the CRSP Treasuries database in two series, represented by TREASNOX 2000059 – Federal Funds Minimum Trading Range (FFMINR) and TREASNOX 2000060 – Federal Funds Maximum Trading Range (FFMAXR). These daily and monthly series will continue to exist in the treasury files, but will be populated only through February 29, 2016.

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 7, Sun Solaris and Linux.

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

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 and Windows 8 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 or Solaris /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 | 159.22 | 804.31 |
| trzyyyymm_cadb | CRSP Access files | \crspdata\ trzyyyymm_cadb | 121.92 | 273.98 |
| trzyyyymm_excel | CRSP Excel files | \crspdata\ trzyyyymm_excel | 110.21 | 113.38 |
| trzyyyymm_sas | CRSP SAS files | \crspdata\ trzyyyymm_sas | 148.25 | 533.73 |

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

MARCH 2016 FILE VERSION SPECIFICS

| | Monthly Bond | Daily Bond |
|---------------------------|-------------------|-------------------|
| Data Range | 19251231-20160331 | 19610614-20160331 |
| Total Issues | 6743 | 4893 |
| Maximum Active Issues | 400 | 400 |
| Active Issues This Update | 339 | 339 |

FEBRUARY 2016 FILE VERSION SPECIFICS

| | Monthly Bond | Daily Bond |
|---------------------------|-------------------|-------------------|
| Data Range | 19251231-20160229 | 19610614-20160229 |
| Total Issues | 6734 | 4884 |
| Maximum Active Issues | 400 | 400 |
| Active Issues This Update | 339 | 339 |

JANUARY 2016 FILE VERSION SPECIFICS

| | Monthly Bond | Daily Bond |
|---------------------------|---------------------|-------------------|
| Data Range | 19251231-20160129 | 19610614-20160129 |
| Total Issues | 6725 | 4875 |
| Maximum Active Issues | 400 | 400 |
| Active Issues This Update | 340 | 340 |

SUPPORT

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