

MONTHLY & DAILY

CRSP U.S. TREASURY RELEASE NOTES

APRIL 2016 MONTHLY 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	159.62	806.43
trzyyyymm_cadb	CRSP Access files	\crspdata\ trzyyyymm_cadb	122.22	274.66
trzyyyymm_excel	CRSP Excel files	\crspdata\ trzyyyymm_excel	110.40	113.57
trzyyyymm_sas	CRSP SAS files	\crspdata\ trzyyyymm_sas	148.61	535.18

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

APRIL 2016 FILE VERSION SPECIFICS

	Monthly Bond	Daily Bond
Data Range	19251231-20160429	19610614-20160429
Total Issues	6751	4901
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.