CRSP U.S. TREASURY RELEASE NOTES

GENERAL DATABASE INFORMATION

- Data sets are available in SAS, ASCII, R, and Excel formats.
- The CRSP US Treasury Databases have been tested on Windows 10 and Linux.

For complete details and instructions, visit https://www.crsp.org/research/crsp-us-treasury-database.

DELIVERY METHOD

Sift Professional and Enterprise are available upon request 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 10. Sift Enterprise is supported on Servers 2016 and 2019. For more information, visit https://www.crsp.org/crspsift.

SUPPORT

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

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 at https://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 /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	201.76	911.94
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\ TRZYYYYMM_CADB	149.87	339.86
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\ TRZYYYYMM_EXCEL	120.10	127.28
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYYYMM_R	149.13	152.20
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\ TRZYYYYMM_SAS	182.19	556.58

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

OCTOBER 2023 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20231031	19610614-20231031
TOTAL ISSUES	7851	6004
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	386	386

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