

MONTHLY & DAILY

# CRSP U.S. TREASURY RELEASE NOTES

DECEMBER 2023 MONTHLY/QUARTERLY/ANNUAL UPDATE

## 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 more information, 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/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 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	202.67	916.22
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\TRZYYYYMM_CADB	150.52	341.38
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\TRZYYYYMM_EXCEL	121.80	130.00
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYYYYMM_R	149.82	152.88
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\TRZYYYYMM_SAS	183.02	559.27

## DECEMBER 2023 FILE VERSION SPECIFICS

The table below lists version specific information for the Daily and Monthly CRSP US Treasury Databases.

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20231229	19610614-20231229
TOTAL ISSUES	7879	6032
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	391	391

## DECEMBER 2023 FILE EDITS

TREASNO	NAME	DESC
207902	UNITED STATES TREASURY NOTE	CHANGED BID TO 98.609375 FROM 97.609375 AND ASK TO 98.640625 FROM 97.640625 ON QUOTE DATE 20231128 CRSPID 20240630.203000
208045	UNITED STATES TIPS NOTE	CHANGED CRSPID TO 20280415.C01250 FROM 20280430.C01250
208061	UNITED STATES TREASURY BOND	CHANGED CRSPID TO 20430515.103870 FROM 20430315.103870
208062	UNITED STATES TREASURY BOND	CHANGED CRSPID TO 20530515.103620 FROM 20530315.103620

## JUNE 2023 FILE EDITS

BEGDT_GRP	ENDDT_GRP	DESC_GRP
1925	1971	REVIEWED AND UPDATED ALL MISSING TOTAL DEBT OUTSTANDING FROM 1925 TO PRESENT. 9624 TOTAL DEBT OUTSTANDING VALUES ADDED TO DATABASE.

## SUPPORT

Contact CRSP Client Services for assistance at [support@crsp.org](mailto:support@crsp.org) or call 312-263-6400, Option 2.