

MONTHLY & DAILY

# CRSP U.S. TREASURY RELEASE NOTES

JANUARY 2024 MONTHLY 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.

ZIP FILE ON DISK	DESCRIPTION	INSTALL PATH	FILE SIZE (MB)	
			ZIPPED	UNZIPPED
TRZYYYYMM_ASCII	CRSP ASCII FLAT FILES	\CRSPDATA\TRZYYYYMM_ASCII	203.13	918.41
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\TRZYYYYMM_CADB	150.85	342.16
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\TRZYYYYMM_EXCEL	121.98	130.19
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYYYYMM_R	150.16	153.22
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\TRZYYYYMM_SAS	183.49	560.71

## JANUARY 2024 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	19251231-20240131	19610614-20240131
TOTAL ISSUES	7892	6045
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	388	388

## JANUARY 2024 DATA EDITS

TREASNO	NAME	DESC
208109	UNITED STATES TREASURY BILL	CHANGED BID AND ASK FOR CRSPID 20240116.400000 FOR QUOTES DATES 20231208-20231212
208110	UNITED STATES TREASURY BILL	CHANGED BID AND ASK FOR CRSPID 20240123.400000 FOR QUOTES DATES 20231208-20231214

## SUPPORT

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