

MONTHLY & DAILY

CRSP U.S. TREASURY RELEASE NOTES

MARCH 2024 MONTHLY/QUARTERLY 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	203.99	922.62
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\TRZYYYYMM_CADB	151.49	343.66
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\TRZYYYYMM_EXCEL	122.32	130.55
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYYYYMM_R	150.79	153.87
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\TRZYYYYMM_SAS	184.20	563.16

MARCH 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	19251231-20240328	19610614-20240328
TOTAL ISSUES	7919	6072
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	392	392

SUPPORT

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