

MONTHLY & DAILY

CRSP U.S. TREASURY RELEASE NOTES

DECEMBER 2021 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 complete details and instructions, please refer to the CRSP Treasuries Guides on our website at www.crsp.org/documentation.

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 10. Sift Enterprise is supported on Servers 2016 and 2019. See details in the Sift Release Notes on our website at <http://www.crsp.org/products/crpsift-0>

SUPPORT

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

DECEMBER 2021 FILE VERSION SPECIFICS

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

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20211231	19610614-20211231
TOTAL ISSUES	7551	5703
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	374	374

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 /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	191.42	864.88
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\ TRZYYYYMM_CADB	142.58	323.08
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\ TRZYYYYMM_EXCEL	116.06	123.03
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYY YMM_R	141.74	144.63
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\ TRZYYYYMM_SAS	173.21	527.73

REVIEWED DATED DATES FOR ALL SECURITIES FROM 1980-PRESENT. CHANGED DATED DATES FOR:

TYPE	COUNT	DATED DATES	MATURITY DATES	CHANGE	DERIVED FIELDS	DERIVED TABLES
TIPS	6	2013-2016	2018-2046	14 TO 16 DAYS EARLIER	TDIDXRATIO AND TMIDXRATIO FOR ENTIRE SERIES	NONE
BILLS	23	1987-2020	1988-2020	102 EARLIER TO 28 DAYS LATER	NONE	NONE
BONDS	45	1985-2021	2015-2051	1 DAY TO 92 DAYS EARLIER	1 VALUE PER ISSUE FOR TVALFC AND PDINT MONTHLY AND DAILY VALUES FOR ACCRUED INTEREST, YIELDS, DURATIONS, AND RETURNS UP TO AND INCLUDING THE FIRST COUPON.	A SMALL PERCENT OF DAILY AND MONTHLY FIXED TERM INDEX VALUES WITH THE IMPACTED CRSPIDS PRIOR TO THEIR FIRST COUPON.
NOTES	256	1993-2021	2002-2031	1 DAY TO 3 DAYS EARLIER		

APRIL 2021 INDIVIDUAL DATABASE EDITS

TREASNOX	DESCRIPTION	
2000052	1-MONTH CERTIFICATE OF DEPOSIT RATE	REMOVED 1-MONTH CD RATE ON 20200930
2000057	90-DAY COMMERCIAL PAPER RATE	REMOVED 90-DAY COMMERCIAL PAPER RATE ON 20180522
2000059	FEDERAL FUNDS MINIMUM TRADING RANGE	REMOVED FEDERAL FUNDS MINIMUM TRADING RANGE FOR 2017110-20171130
2000060	FEDERAL FUNDS MAXIMUM TRADING RANGE	REMOVED FEDERAL FUNDS MAXIMUM TRADING RANGE FOR 2017110-20171130