CRSP U.S. TREASURY RELEASE NOTES

JUNE 2020 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 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 supports Servers 2008 R2 and 2012 R2. See details in the Sift Release Notes on our website at http://www.crsp.org/products/software-access-tools/crspsift

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	183.87	827.15
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\ TRZYYYYMM_CADB	137.33	309.64
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\ TRZYYYYMM_EXCEL	113.09	119.94
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYY YYMM_R	136.52	139.28
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\ TRZYYYYMM_SAS	166.62	504.63

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

JUNE 2020 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20200630	19610614-20200630
TOTAL ISSUES	7303	5455
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	368	368

JUNE 2020 DATABASE EDITS

PERMNO	DESCRIPTION
207387	CHANGED CRSPID FROM 20220815.201750 TO 20220815.201500
207508	CHANGED CRSPID FROM 20270331.206250 TO 20270331.200620
207269	CHANGED CRSPID FROM 20281115.203000 TO 20281115.203120
207391	CHANGED CRSPID FROM 20290815.202000 TO 20290815.201620
207547	CHANGED CRSPID FROM 20300515.206250 TO 20300515.200620
207392	CHANGED CRSPID FROM 20490815.102500 TO 20490815.102250

SUPPORT

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

CRSP® | **CENTER FOR RESEARCH IN SECURITY PRICES, LLC**
An Affiliate of the University of Chicago Booth School of Business