CRSP U.S. TREASURY RELEASE NOTES

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	183.42	824.97
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\ TRZYYYYMM_CADB	137.01	308.87
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\ TRZYYYYMM_EXCEL	112.90	119.74
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYY YYMM_R	136.21	138.95
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\ TRZYYYYMM_SAS	166.20	503.26

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

MAY 2020 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20200529	19610614-20200529
TOTAL ISSUES	7291	5443
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	372	372

SUPPORT

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