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

SUPPORT

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

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	185.14	833.54
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\ TRZYYYYMM_CADB	138.22	311.92
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\ TRZYYYYMM_EXCEL	113.62	120.52
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYY YYMM_R	137.44	140.21
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\ TRZYYYYMM_SAS	167.71	508.57

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

SEPTEMBER 2020 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20200930	19610614-20200930
TOTAL ISSUES	7345	5497
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	370	370

AUGUST 2020 DATABASE EDITS

TREASNO	DESCRIPTION
206513	CHANGED BID TO 100.0234375 FROM 100.02734375 AND ASK TO 100.02734375 FROM 100.0234375 ON 20200713
207469	REMOVED BID & ASK FOR 20200123-20200127

JULY 2020 DATABASE EDITS

TREASNO	DESCRIPTION
206879	CHANGED CRSPID TO 20450815.102870 FROM 20450815.102875
207548	CHANGED CRSPID TO 20400515.101120 FROM 20400515.101125
206887	CHANGED CRSPID TO 20200831.201370 FROM 20200831.201375
206999	CHANGED CRSPID TO 20260715.C00120 FROM 20260715.C00125
207528	CHANGED CRSPID TO 20250415.C00120 FROM 20250415.C00125
207529	CHANGED CRSPID TO 20250430.200370 FROM 20250430.200375
207544	CHANGED CRSPID TO 20230515.200120 FROM 20230515.200125
207543	CHANGED CRSPID TO 20220531.200120 FROM 20220531.200125

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TREASNO	DESCRIPTION
207443	CHANGED FIRST COUPON DATE TO 20200531 FROM 20200529
207526	CHANGED FIRST COUPON DATE TO 20201031 FROM 20201030
207529	CHANGED FIRST COUPON DATE TO 20201031 FROM 20201030
207530	CHANGED FIRST COUPON DATE TO 20201031 FROM 20201030
207444	CHANGED FIRST COUPON DATE TO 20200531 FROM 20200529
207445	CHANGED FIRST COUPON DATE TO 20200531 FROM 20200529