

MONTHLY & DAILY

CRSP U.S. TREASURY RELEASE NOTES

JUNE 2021 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 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.

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	188.88	852.18
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\ TRZYYYYMM_CADB	140.86	318.55
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\ TRZYYYYMM_EXCEL	115.09	121.98
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYY YMM_R	140.02	142.84
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\ TRZYYYYMM_SAS	170.99	519.90

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

JUNE 2021 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20210630	19610614-20210630
TOTAL ISSUES	7463	5615
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	371	371

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

