

CRSP US TREASURY DATABASE RELEASE NOTES

MAY 2026 MONTHLY UPDATE

IMPORTANT NOTICE

The Bureau of Labor Statistics did not publish an October 2025 CPI number due to the US Government shutdown. On November 26, 2025 the US Treasury released an October 2025 contingency CPI index number of 325.604 to be used for TIPS calculations (see <https://home.treasury.gov/news/press-releases/sb0324>). The contingency October 2025 CPI value will be used in the CPI index unless a revised October 2025 number is released.

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.

DELIVERY METHOD

Sift Professional and Enterprise are available upon request to all CRSP subscribers for downloading from IPSwitch's MOVEit Cloud (crsp.moveitcloud.com) in the Utility_Downloads folder. Sift Professional is supported on Windows 10. Sift Enterprise is supported on Servers 2016 and 2019. For more information, visit crsp.org/research/data-access/crpsift.

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 (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.

Zip File on Disk	Description	Install Path	File Size (MB)	
			Zipped	Unzipped
trzyyyymm_ascii	CRSP ASCII flat files	\crspdata\trzyyyymm_ascii	216.50	978.18
trzyyyymm_cadb	CRSP Access files	\crspdata\trzyyyymm_cadb	161.11	363.38
trzyyyymm_excel	CRSP Excel files	\crspdata\trzyyyymm_excel	126.98	135.53
trZYYYMM_r	CRSP R Files	\crspdata\trZYYYMM_r	160.44	163.73
trzyyyymm_sas	CRSP SAS files	\crspdata\trzyyyymm_sas	195.71	597.39

APRIL 2026 FILE VERSION SPECIFICS

The table below lists version specific information for the Daily and Monthly CRSP US Treasury Databases.

	Monthly Bond	Daily Bond
Data Range	19251231-20260430	19610614-20260430
Total Issues	8259	6200
Maximum Active Issues	500	500
Active Issues This Update	401	401

SUPPORT

Contact CRSP Client Services for assistance at rdp@morningstar.com or call 312-384-3735, Option 2.

For more information, visit crsp.org/research/crsp-us-treasury-database.