

MONTHLY & DAILY

CRSP U.S. TREASURY RELEASE NOTES

DECEMBER 2020 MONTHLY/QUARTERLY/ANNUAL 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/crpsift>

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	186.35	839.75
TRZYYYYMM_CADB	CRSP ACCESS FILES	\CRSPDATA\ TRZYYYYMM_CADB	139.10	314.13
TRZYYYYMM_EXCEL	CRSP EXCEL FILES	\CRSPDATA\ TRZYYYYMM_EXCEL	114.12	121.03
TRZYYYYMM_R	CRSP R FILES	\CRSPDATA\TRZYY YMM_R	138.28	141.08
TRZYYYYMM_SAS	CRSP SAS FILES	\CRSPDATA\ TRZYYYYMM_SAS	168.78	512.39

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

DECEMBER 2020 FILE VERSION SPECIFICS

	MONTHLY BOND	DAILY BOND
DATA RANGE	19251231-20201231	19610614-20201231
TOTAL ISSUES	7387	5539
MAXIMUM ACTIVE ISSUES	400	400
ACTIVE ISSUES THIS UPDATE	372	372

DECEMBER 2020 GROUP DATABASE EDITS

BEGDT_GRP	ENDDT_GRP	DESC_GRP
20191105	20201130	REVIEWED ALL QUOTES FROM 2019-PRESENT WHERE BID = ASK. UPDATED 53 RECORDS WITH MORE ACCURATE BID/ASK DATA - 33 BILLS AND 20 NON-BILLS

DECEMBER 2020 INDIVIDUAL DATABASE EDITS

PERMNO	DESCRIPTION
203772	CHANGED BID TO 99.984694444444 FROM 99.985 AND ASK TO 99.98475 FROM 99.985 ON 20071030

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AUGUST 2020 INDIVIDUAL DATABASE EDITS

PERMNO	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 INDIVIDUAL DATABASE EDITS

PERMNO	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
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

JUNE 2020 INDIVIDUAL 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