MORNINGSTAR

CRSP US Treasury Database Release Notes

September 2026 Monthly Update

General Notes:

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.

September 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	19251231-20260930	19610614-20260930
Total Issues	8329	6483
Maximum Active Issues	500	500
Active Issues This Update	405	405

Group Edits

N/A

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, Installs, and Data Formats

Delivery

CRSP data delivery for all products is available through MOVEit Cloud at crsp.moveitcloud.com.

ZIP Installs

CRSP uses a zip process for data installation. ZIP utilities that are standard on all platforms should work to unzip the databases.

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	219.12MB	989.64MB
trzyyyymm_cadb	CRSP Access files	\crspdata\trzyyyymm_cadb	163.13MB	367.43MB
trzyyyymm_excel	CRSP Excel files	\crspdata\trzyyyymm_excel	127.94MB	136.56MB
trzYYYYMM_r	CRSP R Files	\crspdata\trzYYYYMM_r	162.50MB	165.81MB
trzyyyymm_sas	CRSP SAS files	\crspdata\trzyyyymm_sas	198.09MB	604.33MB

Support

If you have any questions, please contact us at rdp@morningstar.com or +1 312-384-3735.

For more information, visit our website.

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