CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2021 QUARTERLY UPDATE

These release notes accompany the April 2021 release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through March 2021.

GENERAL NOTES:

- A blank field means either that data was not applicable to a fund or that data is not available.

- A field with a "?" in it is a flag to indicate further research is required.

- A field has a zero in it when 1) The fund did not exist; 2) No value could be found; or 3) A calculated value could not be calculated because information was missing.

SYSTEM REQUIREMENTS

- SAS version 8, SAS version 9.1, or a relational database of your choice.

- Sufficient disk space to load and manipulate the database:

DATABASE FOSRMAT	DISK SPACE REQUIRED
SAS V 9.1	24.7 GB
ASCII DATA	24.6 GB
CRSPACCESS	16.0 GB
R	3.77 GB

FILE VERSION SPECIFICS

In this release we have done clean-up in fund_hdr_hist and fund_hdr tables. We removed redundant records and corrected crsp_cl_grp identifiers. Also, we added over 500 CIK identifiers to the crsp_cik_map.

The database has 69,009 total funds. Of these 31,073 are active and 37,936 are delisted.

The 31,073 active mutual fund classes are assets within 10,819 unique mutual funds (determined by unique crsp_cl_grp).

The 37,936 inactive mutual fund classes are assets within 18,003 unique mutual funds (determined by unique crsp_cl_grp).

The biggest table is HOLDINGS with 264,314,646 rows.

The mutual fund database is available in SAS and ASCII formats and as a CRSPAccess database for access through CRSPSift for Windows.

NUMBER OF ROWS SUMMARY

TABLE	ROWS
CONTACT_INFO	267,343
CRSP_CIK_MAP	40,422
CRSP_PORTNO_MAP	74,743
DAILY_NAV	145,399,832
DAILY_RETURNS	146,155,091
DIVIDENDS	3,806,715
FRONT_LOAD_DET	106,680
FRONT_LOAD_GRP	33,948
FUND_FEES	549,449
FUND_FLOWS	1,863,243
FUND_HDR	69,009
FUND_HDR_HIST	407,189
FUND_STYLE	181,618
FUND_SUMMARY	2,377,450
HOLDINGS	264,314,646
HOLDINGS_CO_INFO	2,296,862
MONTHLY_NAV	8,129,248
MONTHLY_RETURNS	8,137,702
MONTHLY_TNA	8,100,566
REAR_LOAD_DET	154,211
REAR_LOAD_GRP	50,213

INSTALLS AND DATA FORMATS

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/

Several important items to note follow:

- All directories are extracted to lower case letters. For example: C:\crspdata\miz201308

- All Windows Users: Extracting a zipped file does not create an installed program in Windows. It will not show in the Windows Control Panel. When uninstalling the data, just delete the directories that contain the detailed files

- Red Hat Linux Users: If your version of Red Hat is earlier

than 6.0, you will need to install an updated version of the "File Roller" program in order to install the data

STEPS TO INSTALL

- From the directory containing your downloaded zip file, right click (in Windows) or run File Roller (in Red Hat)

- Set the extract destination to the current higher level directory where data is normally stored and unzip will add the rest of the path (default is C:\ in Windows or /home in Red Hat) For example, in Windows, extracting to C:\ will install the data under C:\crspdata

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