

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2021 QUARTERLY UPDATE

These release notes accompany the January 2021 release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 2020.

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 FOSRMT	DISK SPACE REQUIRED
SAS V 9.1	24.1 GB
ASCII DATA	24.0 GB
CRSPACCESS	15.3 GB
R	3.57 GB

FILE VERSION SPECIFICS

The database has 68,707 total funds. Of these 31,118 are active and 37,589 are delisted.

The 31,118 active mutual fund classes are assets within 11,666 unique mutual funds (determined by unique crsp_cl_grp)

The 37,589 inactive mutual fund classes are assets within 18,586 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 256,222,189 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	265,220
CRSP_CIK_MAP	39,879
CRSP_PORTNO_MAP	74,325
DAILY_NAV	143,506,753
DAILY_RETURNS	144,246,874
DIVIDENDS	3,761,017
FRONT_LOAD_DET	106,132
FRONT_LOAD_GRP	33,815
FUND_FEES	541,693
FUND_FLOWS	1,842,012
FUND_HDR	68,707
FUND_HDR_HIST	521,715
FUND_STYLE	180,914
FUND_SUMMARY	2,346,392
HOLDINGS	256,222,189
HOLDINGS_CO_INFO	1,970,596
MONTHLY_NAV	8,036,171
MONTHLY_RETURNS	8,044,162
MONTHLY_TNA	8,007,695
REAR_LOAD_DET	154,158
REAR_LOAD_GRP	50,195

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.