

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2019 QUARTERLY UPDATE

These Release Notes accompany the July 2019 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through July 2019.

FILE VERSION SPECIFICS

The database has 66,770 total funds. Of these 32,543 are active and 33,730 are delisted.

The 32,543 active mutual fund classes are assets within 12,113 unique mutual funds (determined by unique crsp_cl_grp)

The 34,227 inactive mutual fund classes are assets within 17,261 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 211,864,352 rows.

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

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 FORMAT	DISK SPACE REQUIRED
SAS V 9.1	17.4 GB
ASCII Data	20.3 GB
CRSPAccess	13.0 GB

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.

NUMBER OF ROWS SUMMARY

The following table identifies the number of rows for each table in the database.

TABLE	ROWS
contact_info	256,236
crsp_cik_map	37,161
crsp_portno_map	76,000
daily_nav	131,333,184
daily_returns	132,049,704
dividends	3,380,034
front_load_det	104,670
front_load_grp	33,455
fund_fees	512,628
fund_hdr	66,770
fund_hdr_hist	478,645
fund_style	169,681
fund_summary	2,155,672
holdings	211,864,352
holdings_co_info	1,657,076
monthly_nav	7,461,551
monthly_returns	7,468,758
monthly_tna	7,432,829
rear_load_det	153,596
rear_load_grp	49,973

NEW FUND FLOWS DATA COMING

Fund Flows data will be included in the CRSP US Survivor-Bias-Free Mutual Funds database beginning with the September cut to be released in October 2019.

A new fund_flows table will be added to the database and will include monthly inflows and outflows reported at the portno level. Detailed information will be available in the September release notes. New information will be included in the mutual funds user guide at the time of release.

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.chicagobooth.edu or call 312-263-6400, Option 2.