CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

MARCH 2020 QUARTERLY UPDATE

These release notes accompany the April 2020 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through March 2020.

FILE VERSION SPECIFICS

The database has 67,675 total funds. Of these 32,096 are active and 35,579 are delisted.

The 32,096 active mutual fund classes are assets within 12,026 unique mutual funds (determined by unique crsp_cl_grp)

The 35,579 inactive mutual fund classes are assets within 17,831 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 248,457,509 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	261,215
CRSP_CIK_MAP	38,882
CRSP_PORTNO_MAP	73,359
DAILY_NAV	137,511,620
DAILY_RETURNS	138,247,101
DIVIDENDS	3,548,824
FRONT_LOAD_DET	105,154
FRONT_LOAD_GRP	33,583
FUND_FEES	523,071
FUND_FLOWS	1,852,716
FUND_HDR	67,675
FUND_HDR_HIST	493,619
FUND_STYLE	178,669
FUND_SUMMARY	2,252,132
HOLDINGS	248,457,509
HOLDINGS_CO_INFO	2,152,637
MONTHLY_NAV	7,722,083
MONTHLY_RETURNS	7,730,089
MONTHLY_TNA	7,662,121
REAR_LOAD_DET	153,867
REAR_LOAD_GRP	50,081

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	23.3 GB
ASCII DATA	23.1 GB
CRSPACCESS	15.1 GB
R	3.54 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.

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.