

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2020 QUARTERLY UPDATE

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

NOTES ABOUT THIS RELEASE

In this 202009 release we have replaced -99 values used as missing data place holders with NULL values (‘.’ in SAS, blank in ASCII). These changes were made in fund_fees, fund_summary, front_load_det, rear_load_det, fund_flows, monthly_nav and monthly_tna tables.

We have made a substantial number of historical edits and additions in the Dividends table. Based on newly available data, we have portioned existing dividends into qualified and unqualified parts. We have also added or edited historical accrual dividends for multiple funds. These dividend changes will also reflect in the daily and monthly returns data.

Over 21,000 corrections have been applied in the fund_hdr table where we updated mgmt_name based on most recent data.

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	23.5 GB
ASCII DATA	23.4 GB
CRSPACCESS	14.9 GB
R	3.57 GB

FILE VERSION SPECIFICS

The database has 68,291 total funds. Of these 31,233 are active and 37,058 are delisted.

The 31,233 active mutual fund classes are assets within 11,748 unique mutual funds (determined by unique crsp_cl_grp).

The 37,058 inactive mutual fund classes are assets within 18,320 unique mutual funds (determined by unique crsp_cl_grp).

The biggest table is HOLDINGS with 248,362,745 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	264,084
CRSP_CIK_MAP	39,479
CRSP_PORTNO_MAP	73,944
DAILY_NAV	141,512,759
DAILY_RETURNS	142,252,327
DIVIDENDS	3,697,159
FRONT_LOAD_DET	105,977
FRONT_LOAD_GRP	33,772
FUND_FEES	532,545
FUND_FLOWS	1,820,247
FUND_HDR	68,291
FUND_HDR_HIST	517,591
FUND_STYLE	180,278
FUND_SUMMARY	2,315,157
HOLDINGS	248,362,745
HOLDINGS_CO_INFO	1,932,979
MONTHLY_NAV	7,942,636
MONTHLY_RETURNS	7,950,626
MONTHLY_TNA	7,914,503
REAR_LOAD_DET	154,089
REAR_LOAD_GRP	50,170

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.