

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2019 QUARTERLY UPDATE

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

FILE VERSION SPECIFICS

The database has 67,066 total funds. Of these 32,446 are active and 34,620 are delisted.

The 32,446 active mutual fund classes are assets within 12,080 unique mutual funds (determined by unique crsp_cl_grp)

The 34,620 inactive mutual fund classes are assets within 17,405 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 215,598,626 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	21.0GB
ASCII Data	20.7GB
CRSPAccess	13.3GB

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	257,952
crsp_cik_map	37,418
crsp_portno_map	76,273
daily_nav	133,406,889
daily_returns	134,126,197
dividends	3,414,148
front_load_det	104,906
front_load_grp	33,519
fund_fees	447,761
fund_flows	1,769,478
fund_hdr	67,066
fund_hdr_hist	484,058
fund_style	177,052
fund_summary	2,188,041
holdings	215,598,626
holdings_co_info	1,771,467
monthly_nav	7,558,738
monthly_returns	7,566,031
monthly_tna	7,500,819
rear_load_det	153,650
rear_load_grp	49,992

DATA CORRECTIONS

A number of corrections and repairs have been applied to the following tables:

- Daily_nav – Over 2.8 MM revisions were applied to historical nav values based on latest available data.
- Fund_fees – corrections were made to fee begdt and enddt ranges based on fiscal year end. Roughly 72,000 rows of non-conforming data rows were removed from the table.
- Holdings – Over 14MM market_val corrections were made by replacing with data based on a single eff_dt. This should provide more consistency within each holdings report. All affected report dates are prior to Jun-30-2010.
- Holdings_co_info – this table was reconstructed to improve accuracy and add some of the missing security identifiers.

NEW FUND FLOWS DATA

Fund Flows data is now included in the CRSP US Survivor-Bias_Free Mutual Funds database. A new fund_flows table includes monthly inflows and outflows with PORTNO-level history reported back to 1993.

FUND FLOWS “FUND_FLOWS”

NAME	DATATYPE	DEFINITION	DATA AVAILABILITY
*CRSP_PORTNO	INTEGER	CRSP unique identifier for holdings portfolio.	
REPORT_DT	DATE	NSAR reporting date.	Filings availability on EDGAR begins Q4 1993
TRANS_DT	DATE	Last trading date of the month for reported monthly flows.	Filings availability on EDGAR begins Q4 1993
NEW_SLS	INTEGER	Reported monthly total new subscriptions.	Filings availability on EDGAR begins Q4 1993
REIN_SLS	INTEGER	Reported monthly total of reinvestment subscriptions.	Filings availability on EDGAR begins Q4 1993
OTH_SLS	INTEGER	Reported monthly total of other sales.	Filings availability on EDGAR begins Q4 1993
REDEMP	INTEGER	Reported monthly total redemptions.	Filings availability on EDGAR begins Q4 1993

This information is included in the [mutual funds user guide](#).

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.