

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2020 UPDATE

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

NEW MUTUAL FUND DATABASE – THROUGH APRIL 2020.

While typically quarterly, CRSP is releasing a Mutual Funds database with data updated through April 2020 to address several issues found in the March data release.

In this release, we have added monthly TNA values for January and February 2020. Also, March 2020 data in monthly_returns and monthly_nav tables was filled.

In the holdings_co_info table, number of maturity_dt values above Jan 2020 were corrected or removed where appropriate. We added more CUSIP ids in the holdings_co_info table compared to previous releases.

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 FORMAT	DISK SPACE REQUIRED
SAS V 9.1	22.1 GB
ASCII DATA	22.0 GB
CRSPACCESS	13.9 GB
R	3.36 GB

FILE VERSION SPECIFICS

The database has 67,704 total funds. Of these 32,100 are active and 35,604 are delisted.

The 32,100 active mutual fund classes are assets within 11,996 unique mutual funds (determined by unique crsp_cl_grp)

The 35,604 inactive mutual fund classes are assets within 17,856 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 229,945,032 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	261,486
CRSP_CIK_MAP	38,971
CRSP_PORTNO_MAP	73,407
DAILY_NAV	138,180,581
DAILY_RETURNS	138,916,495
DIVIDENDS	3,567,185
FRONT_LOAD_DET	105,189
FRONT_LOAD_GRP	33,590
FUND_FEES	524,921
FUND_FLOWS	1,856,445
FUND_HDR	67,704
FUND_HDR_HIST	495,081
FUND_STYLE	178,842
FUND_SUMMARY	2,252,161
HOLDINGS	229,945,032
HOLDINGS_CO_INFO	1,728,905
MONTHLY_NAV	7,785,708
MONTHLY_RETURNS	7,793,741
MONTHLY_TNA	7,757,835
REAR_LOAD_DET	153,932
REAR_LOAD_GRP	50,110

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.