

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2011 QUARTERLY UPDATE

These Release Notes accompany the October 2011 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through September 2011.

LIPPER OBJECTIVE CODES

The fund_style table has received two new observation dates for Lipper objective code data: June 30, 1998, and December 31, 1998. This data fills the gap between the end of the si_obj_cd field (September 1998) and the former start of the lipper_obj_cd field (December 31, 1999).

HOLDINGS

Following the switchover in holdings sources in October, 2010, some portfolios were added to the holdings dataset with incomplete information. For the 201109 release, the holdings data has been partially rebuilt to alleviate this issue. This will affect crsp_portnos with begdts in crsp_portno_map of 20101001 and greater.

FILE VERSION SPECIFICS

The database has 48,654 total funds. Of these 28,148 are active and 20,497 are delisted.

The mutual fund database is available in both SAS and ASCII formats. Due to file sizes, the SAS and ASCII formats of the database are shipped on DVD only.

NUMBER OF ROWS SUMMARY

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

TABLE NAME	ROWS
contact_info	170,150
crsp_portno_map	58,556
daily_nav	70,055,296
daily_returns	70,508,840
dividends	2,172,877
front_load_det	91,779
front_load_grp	31,164
fund_fees	302,635
fund_hdr	48,645
fund_hdr_hist	342,430
fund_style	140,530
fund_summary	1,174,946
holdings	38,772,634
holdings_co_info	480,706
monthly_nav	4,535,811
monthly_returns	4,538,096
monthly_tna	4,247,498
rear_load_det	140,724
rear_load_grp	45,348

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	5.97 GB
ASCII Data	6.30 GB

INSTALLATION

The data are installed with a new InstallAnywhere wizard.

To install the data insert the CD and click on the appropriate setup icon.

GENERAL NOTES:

- The table with the largest number of rows is the Daily Returns table, containing 70,508,840 rows.
- 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.