

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2012 QUARTERLY UPDATE

These Release Notes accompany the October 2012 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through September 2012.

FILE VERSION SPECIFICS

The database has 51,150 total funds. Of these 29,115 are active and 22,035 are delisted.

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

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

TABLE NAME	ROWS
contact_info	177,689
crsp_portno_map	60,936
daily_nav	77,137,825
daily_returns	77,632,941
dividends	2,300,680
front_load_det	94,149
front_load_grp	31,573
fund_fees	327,730
fund_hdr	51,150
fund_hdr_hist	363,890
fund_style	262,122
fund_summary	1,289,997
holdings	57,641,018
holdings_co_info	576,598
monthly_nav	4,869,276
monthly_returns	4,871,243
monthly_tna	4,590,795
rear_load_det	143,862
rear_load_grp	46,440

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	7.26 GB
ASCII Data	7.93 GB
CRSPAccess	4.82 GB

INSTALLATION

The data are installed with a new InstallAnywhere wizard. To install the data insert the DVD and click on the appropriate setup icon.

GENERAL NOTES:

- The table with the largest number of rows is the Daily Returns table, containing 77,632,941 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.