

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2019 QUARTERLY UPDATE

These Release Notes accompany the January 2019 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 2018.

NOTES

- For the current 201901 release, we have filled in missing fund fees and expense ratios in the fund_fees table. 4933 fees and expense ratios were added. We also added 1809 missing Series_CIK values in the crsp_cik_map. In the holdings table, we have removed over 32000 duplicate rows affecting 37 crsp_portnos. This was for holdings data prior to 2011.

FILE VERSION SPECIFICS

The database has 66,032 total funds. Of these 32,737 are active and 33,295 are delisted.

The 32,737 active mutual fund classes are assets within 12,151 unique mutual funds (determined by unique crsp_cl_grp)

The 33,295 inactive mutual fund classes are assets within 16,895 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 197,216,964 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	16.6 GB
ASCII Data	19.2 GB
CRSPAccess	12.4 GB

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	251,440
crsp_cik_map	36,589
crsp_portno_map	75,283
daily_nav	127,290,238
daily_returns	128,006,694
dividends	3,312,914
front_load_det	103,758
front_load_grp	33,260
fund_fees	499,225
fund_hdr	66,032
fund_hdr_hist	464,634
fund_style	166,686
fund_summary	2,090,501
holdings	197,216,964
holdings_co_info	1,713,468
monthly_nav	7,266,140
monthly_returns	7,273,320
monthly_tna	6,987,507
rear_load_det	152,839
rear_load_grp	49,633

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.