

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2018 QUARTERLY UPDATE

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

NOTES

- For the current 201809 release, the holdings_co_info table was rebuilt, and records were consolidated to allow a more consistent assignment of crsp_company_keys. All crsp_company_keys have been re-assigned, starting from 3000001, and are not related to crsp_company_keys used in previous releases. In addition, cusip and ticker identifiers have been added where available. This change also replaces all keys used in the holdings table.

FILE VERSION SPECIFICS

The database has 65,611 total funds. Of these 33,064 are active and 32,547 are delisted.

The 33,064 active mutual fund classes are assets within 12,160 unique mutual funds (determined by unique crsp_cl_grp)

The 32,547 inactive mutual fund classes are assets within 16,690 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 190,306,771 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	16.23 GB
ASCII Data	18.71 GB
CRSPAccess	12.49 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	248,790
crsp_cik_map	36,213
crsp_portno_map	74,871
daily_nav	125,215,683
daily_returns	125,924,610
dividends	3,249,457
front_load_det	103,758
front_load_grp	33,260
fund_fees	484,616
fund_hdr	65,611
fund_hdr_hist	459,536
fund_style	165,971
fund_summary	2,057,791
holdings	189,811,898
holdings_co_info	1,745,945
monthly_nav	7,167,590
monthly_returns	7,174,445
monthly_tna	6,889,299
rear_load_det	152,779
rear_load_grp	49,608

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.