

# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2010 QUARTERLY UPDATE

These Release Notes accompany the April 2010 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through March 2010.

## DATA EDITS

### HOLDINGS

There was a problem in the holdings table where the number of holdings in a portfolio would display a large drop from one observation to the next, and then rise up again. In most (but not all) cases this was determined to be an error. In this iteration of the database, historical corrections have been made to 1,988 portfolios. There is a small number that remains to be corrected in a future release.

### DEAD FUNDS

In the 200912 database some edits were made to clean up cases where a fund appears to be dead but is not marked dead in the fund\_hdr table. For the 201003 database an additional 35 funds have been edited in a continuing effort to increase the accuracy of the dead\_flag field.

## FUND LISTINGS

There are still funds that were in the original CRSP Mutual Funds database that have not yet been included in the current database. These include 529 funds and some that still require further research. The list of these funds is available on the CRSP website at: [www.crsp.chicagobooth.edu/support/funds/mf\\_funds.html](http://www.crsp.chicagobooth.edu/support/funds/mf_funds.html)

## FILE VERSION SPECIFICS

The database has 44,146 total funds. Of these 26,925 are active and 17,221 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.

## 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	4.79 GB
ASCII Data	4.55 GB

## NUMBER OF ROWS SUMMARY

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

TABLE NAME	ROWS
contact_info	153,507
crsp_portno_map	29,562
daily_nav	59,568,133
daily_returns	59,905,638
dividends	1,943,845
front_load_det	84,741
front_load_grp	29,296
fund_fees	270,609
fund_hdr	44,146
fund_hdr_hist	278,468
fund_style	105,766
fund_summary	1,004,963
holdings	21,107,080
holdings_co_info	319,995
monthly_nav	3,998,569
monthly_returns	3,999,265
monthly_tna	3,710,714
rear_load_det	132,450
rear_load_grp	42,434

## INSTALLATION

The data are installed with a wizard. The wizard does not start automatically. 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 59,905,638 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.