

# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2013 QUARTERLY UPDATE

These Release Notes accompany the April 2013 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through March 2013.

## IMPORTANT INSTALLATION INFORMATION!

The holdings file in the Mutual Funds database hit a milestone this month in exceeding 4 GB in size. As a result, CRSP provides a new ZIP install of the database that can more easily handle large files than the previously used InstallAnywhere process.

While introduced sooner than planned, the plan to transition to using a ZIP file process has been in the works for some time. This process will be what we will use going forward with our Mutual Funds database, and ultimately, all other CRSP products.

Several important items to note follow:

- ♦ All directories are extracted to lower case letters. For example: C:\crspdata\mfz201303\sas
- ♦ **Windows 7 ASCII Users:** CRSP recommends using “7-Zip” to unzip the ASCII format of the database on Windows 7 computers. 7-Zip is available for download at <http://www.7-zip.org/download.html>
- ♦ **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 directory that contains the detail files.
- ♦ **Red Hat Linux Users:** If your version of Red Hat is an earlier version than 6.0, you will need to install an updated version of the “File Roller” program in order to install the data.

## **TO INSTALL THE CRSPACCESS DATABASE ON WINDOWS (MFZ\_201303\_SLD):**

- ♦ From the drive containing your disk, right click on file MFZ201303.ZIP
- ♦ Using extract program, extract all files to directory C:\ (note: unzip adds rest of path)
- ♦ Output will be extracted to C:\crspdata\mfz201303\database

## **TO INSTALL THE SAS DATA FILES:**

### **Windows install:**

- ♦ From the drive containing the disk, right click on file MFZ201303.ZIP
- ♦ Using extract program, extract all files to directory C:\ (note: unzip adds rest of path)
- ♦ Output will be extracted to C:\crspdata\mfz201303\sas

### **Linux or Solaris install:**

- ♦ From the drive containing the disk, right click on file MFZ201303.ZIP
- ♦ Click “Open With” and choose “File Roller”
- ♦ Using the extract program, extract all files to <current data directory> (note: unzip adds rest of path)
- ♦ If using command line unzip output directly to <current data directory> (note: unzip adds rest of path)
- ♦ Output will be extracted to <current data directory>/crspdata/mfz201303/sas

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## TO INSTALL THE ASCII DATA FILES:

### Windows install:

- ♦ From the drive containing the disk, right click on file MFZ201303.ZIP
- ♦ Using extract program, extract all files to directory C:\ (note: unzip adds rest of path)
- ♦ Output will be extracted to C:\crspdata\mfz201303\ascii

### Linux or Solaris install:

- ♦ From the drive containing the disk, right click on file MFZ201303.ZIP
- ♦ Click “Open With” and choose “File Roller”
- ♦ Using extract program, extract all files to <current data directory> (note: unzip adds rest of path)
- ♦ If using the command line unzip output directly to <current data directory> (note: unzip adds rest of path)
- ♦ Output will be extracted to <current data directory>/crspdata/mfz201303/ascii

## NASDAQ TICKERS FOR ETFs

In this release approximately 1,700 ETFs that had a blank NASDAQ ticker in fund\_hdr had their ticker populated.

## FILE VERSION SPECIFICS

The database has 52,514 total funds. Of these 29,584 are active and 22,930 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	ROWS
contact_info	205,813
crsp_portno_map	62,334
daily_nav	80,690,479
daily_returns	81,213,162
dividends	2,381,719
front_load_det	95,264
front_load_grp	31,783
fund_fees	340,713
fund_hdr	52,514
fund_hdr_hist	341,335
fund_style	136,257
fund_summary	1,349,158
holdings	67,584,699
holdings_co_info	622,871
monthly_nav	5,045,278
monthly_returns	5,047,477
monthly_tna	4,766,829
rear_load_det	144,849
rear_load_grp	46,755

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## 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	7.90 GB
ASCII Data	8.72 GB
CRSPAccess	5.28 GB

## GENERAL NOTES:

- The table with the largest number of rows is the Daily Returns table, containing 81,213,162 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.