

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2015 QUARTERLY UPDATE

These Release Notes accompany the April 2015 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through March 2015.

DATABASE CHANGES

VENDOR NAV CHANGES

We applied edits to over 4,700 daily (and corresponding monthly) NAV records over the last quarter based off add, delete and change records received from our vendor. Edits include 229 NAV changes, 29 NAV removals, and 4,521 NAV additions covering a date range of 1999-2014.

VENDOR DIV CHANGES

We applied edits to over 26,000 dividend records over the last quarter based off of add, delete, and change records received from our vendor. Edits include 3,098 dividend type changes, 15,670 dividend amount changes, 11,765 dividend removals, and 549 dividend additions covering a date range of 1984-2014.

FILE VERSION SPECIFICS

The database has 57,692 total funds. Of these 32,257 are active and 25,435 are delisted.

The 32,257 active mutual fund classes are assets within 11,923 unique mutual funds (determined by unique `crsp_cl_grp`)

The 25,435 inactive mutual fund classes are assets within 13,525 unique mutual funds (determined by unique `crsp_cl_grp`)

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	224,487
crsp_portno_map	66,745
daily_nav	96,235,926
daily_returns	96,850,975
dividends	2,683,025
front_load_det	99,602
front_load_grp	32,467
fund_fees	391,939
fund_hdr	57,692
fund_hdr_hist	386,774
fund_style	150,333
fund_summary	1,595,936
holdings	116,426,845
holdings_co_info	958,909
monthly_nav	5,786,428
monthly_returns	5,790,271
monthly_tna	5,506,145
rear_load_det	149,032
rear_load_grp	48,200

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	11.05 GB
ASCII Data	12.55 GB
CRSPAccess	7.86 GB

GENERAL NOTES:

- The table with the largest number of rows is the holdings table, containing 116,426,845 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.

Contact CRSP Client Services for assistance at: support@crsp.chicagobooth.edu or call 312-263-6400, Option 2.

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 and Solaris)
- 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 and Solaris)
For example, in Windows, extracting to C:\ will install the data under C:\crspdata