

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2012 QUARTERLY UPDATE

These Release Notes accompany the January 2012 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 2011.

DATABASE CHANGES

INDEX FUND FLAG HISTORY EXTENDED

History for the `index_fund_flag` field in `fund_hdr` is backfilled to 2003 in this release.

DATA CORRECTIONS

Returns with a value of zero preceding the valid date range of the fund with which they were associated were corrected for this release. This correction impacted nearly 130 funds.

FILE VERSION SPECIFICS

The database has 49,343 total funds. Of these 28,428 are active and 20,915 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.

NUMBER OF ROWS SUMMARY

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

TABLE NAME	ROWS
contact_info	172,035
crsp_portno_map	59,163
daily_nav	71,753,389
daily_returns	72,215,866
dividends	2,213,676
front_load_det	92,406
front_load_grp	31,259

TABLE NAME	ROWS
fund_fees	312,016
fund_hdr	49,343
fund_hdr_hist	347,278
fund_style	141,887
fund_summary	1,203,211
holdings	43,185,915
holdings_co_info	503,521
monthly_nav	4,609,741
monthly_returns	4,611,633
monthly_tna	4,331,750
rear_load_det	141,446
rear_load_grp	45,579

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	6.27 GB
ASCII Data	6.66 GB

INSTALLATION

The data are installed with a new InstallAnywhere wizard.

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 70,508,840 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.