

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2016 QUARTERLY UPDATE

These Release Notes accompany the January 2016 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 2015.

DATABASE CHANGES

HOLDINGS DATA SET

Significant edits were made to the holdings dataset for this release with the addition of over 127,000 previously missing holdings records, covering report dates beginning July 2010.

Also some duplicate records were removed where appropriate. Further verification of duplicate records is in progress and should be completed for the next release.

VENDOR NAV CHANGES

We applied edits to over 2900 daily (and corresponding monthly) NAV records over the last quarter based off add, delete and change records received from our vendor. Edits include 12 NAV changes, 0 NAV removals and 2935 NAV additions covering a date range of 2012-2015.

VENDOR DIV CHANGES

We applied edits to over 50 dividend records over the last quarter based off add, delete and change records received from our vendor. Edits include 29 dividend type changes, 5 dividend amount changes, 0 dividend removals and 24 dividend additions covering a date range of 2008-2015.

FILE VERSION SPECIFICS

The database has 59,868 total funds. Of these 33,086 are active and 26,782 are delisted.

The 33,086 active mutual fund classes are assets within 12,168 unique mutual funds (determined by unique crsp_cl_grp)

The 26,782 inactive mutual fund classes are assets within 14,182 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 131,559,941 rows.

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	229,626
crsp_portno_map	69,224
daily_nav	102,436,070
daily_returns	103,062,113
dividends	2,818,945
front_load_det	101,181
front_load_grp	32,745
fund_fees	414,342
fund_hdr	59,868
fund_hdr_hist	398,231
fund_style	154,135
fund_summary	1,694,638
holdings	131,559,941
holdings_co_info	1,075,786
monthly_nav	6,079,144
monthly_returns	6,083,230
monthly_tna	5,799,017
rear_load_det	150,655
rear_load_grp	48,788

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	12.11 GB
ASCII Data	13.82 GB
CRSPAccess	8.70 GB

GENERAL NOTES:

- The table with the largest number of rows is the holdings table, containing 126,641,990 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.

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

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