CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2017 QUARTERLY UPDATE

These Release Notes accompany the January 2017 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 2016.

FILE VERSION SPECIFICS

The database has 61,794 total funds. Of these 32,945 are active and 28,849 are delisted.

The 32,945 active mutual fund classes are assets within 12,114 unique mutual funds (determined by unique crsp_cl_grp)

The 28,849 inactive mutual fund classes are assets within 15,025 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 154,664,330 rows.

The mutual fund database is available in SAS and ASCII formats and as a CRSPAccess database for access through CRSPSift for Windows.

DATABASE CHANGES

Several million duplicate data rows have been removed from the holdings table. As a result, security_ranks were re-assigned for each affected crsp_portno to account for the deleted rows.

NUMBER OF ROWS SUMMARY

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

TABLE	ROWS
contact_info	236,316
crsp_portno_map	71,039
daily_nav	110,707,202
daily_returns	111,372,653
dividends	2,975,892
front_load_det	102,309
front_load_grp	32,946
fund_fees	441,182
fund_hdr	61,794
fund_hdr_hist	414,474
fund_style	158,219
fund_summary	1,826,529

TABLE	ROWS
holdings	154,664,330
holdings_co_info	1,384,403
monthly_nav	6,473,450
monthly_returns	6,478,499
monthly_tna	6,193,427
rear_load_det	151,941
rear_load_grp	49,292

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	13.6 GB
ASCII Data	15.7 GB
CRSPAccess	10.10 GB

GENERAL NOTES:

- The table with the largest number of rows is the holdings table, containing 157,751,837 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.