CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2018 QUARTERLY UPDATE

These Release Notes accompany the January 2018 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 2017.

NOTES

- Column name was changed from 'nasdaq' to 'ticker' in fund_hdr and fund_hdr_hist tables.

- Over 7,500 historical TNA values have been backfilled in the monthly_tna table.

- Over 72,000 missing percent_tna values in the holdings table were added.

FILE VERSION SPECIFICS

The database has 64,153 total funds. Of these 33,017 are active and 31,136 are delisted.

The 33,017 active mutual fund classes are assets within 12,092 unique mutual funds (determined by unique crsp_cl_grp).

The 31,136 inactive mutual fund classes are assets within 16,111 unique mutual funds (determined by unique crsp_cl_grp).

The biggest table is HOLDINGS with 170,982,067 rows.

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

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	15.01 GB
ASCII Data	17.19 GB
CRSPAccess	11.61 GB

GENERAL NOTES:

- 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.

NUMBER OF ROWS SUMMARY

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

TABLE	ROWS
contact_info	244,666
crsp_cik_map	34,928
crsp_portno_map	73,415
daily_nav	119,013,389
daily_returns	119,705,579
dividends	3,145,674
front_load_det	103,758
front_load_grp	33,260
fund_fees	465,875
fund_hdr	64,153
fund_hdr_hist	441,752
fund_style	162,623
fund_summary	1,958,911
holdings	170,982,067
holdings_co_info	1,958,020
monthly_nav	6,870,792
monthly_returns	6,876,809
monthly_tna	6,593,226
rear_load_det	152,779
rear_load_grp	49,608

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.