

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2016 QUARTERLY UPDATE

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

DATABASE CHANGES

VENDOR NAV CHANGES

We applied edits to over 10000 daily (and corresponding monthly) NAV records over the last quarter based off add, delete and change records received from our vendor. Edits include 70 NAV changes, 3131 NAV removals and 7103 NAV additions covering a date range of 2004-2016.

VENDOR DIV CHANGES

We applied edits to over 1000 dividend records over the last quarter based off add, delete and change records received from our vendor. Edits include 644 dividend type changes, 368 dividend amount changes, 20 dividend removals and 109 dividend additions covering a date range of 2002-2016.

FILE VERSION SPECIFICS

The database has 60,880 total funds. Of these 33,082 are active and 27,798 are delisted.

The 33,082 active mutual fund classes are assets within 12,232 unique mutual funds (determined by unique crsp_cl_grp)

The 27,798 inactive mutual fund classes are assets within 14,647 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 151,469,479 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	233,105
crsp_portno_map	70,263
daily_nav	106,548,200
daily_returns	107,188,702

TABLE	ROWS
dividends	2,880,740
front_load_det	101,848
front_load_grp	32,858
fund_fees	425,073
fund_hdr	60,880
fund_hdr_hist	406,247
fund_style	156,052
fund_summary	1,760,722
holdings	151,469,479
holdings_co_info	1,191,661
monthly_nav	6,276,654
monthly_returns	6,280,966
monthly_tna	5,996,589
rear_load_det	151,194
rear_load_grp	48,975

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	13.26 GB
ASCII Data	15.27 GB
CRSPAccess	9.67 GB

GENERAL NOTES:

- The table with the largest number of rows is the holdings table, containing 135,663,433 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.