CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2017 QUARTERLY UPDATE

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

FILE VERSION SPECIFICS

The database has 63,115 total funds. Of these 33,242 are active and 29,873 are delisted.

The 33,242 active mutual fund classes are assets within 12,141 unique mutual funds (determined by unique crsp_cl_grp)

The 29,873 inactive mutual fund classes are assets within 15,508 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 158,752,986 rows.

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

NEW CIK TABLE

In this quarterly release of mutual fund database, CRSP including a new table CRSP_cik_map. This table provides a mapping of crsp_fundno to SEC EDGAR filings database. The table has the following fields:

- Crsp_fundno – CRSP unique fund identifier
- Comp_cik – EDGAR identifier assigned to a fund management company
- Series_cik – EDGAR identifier assigned to a group of share classes issued against the same portfolio of assets.
- Class_cik – EDGAR identifier assigned a single share class, analogous to CRSP_fundno identifier.

CRSP_cik_map covers most of the active funds in CRSP mutual fund database. Company filings availability on EDGAR begins in Q4 1993.

NUMBER OF ROWS SUMMARY

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

TABLE	ROWS
contact_info	241,407
crsp_cik_map	34,115
crsp_portno_map	72,408
daily_nav	114,841,832
daily_returns	115,531,956
dividends	3,041,170
front_load_det	103,147
front_load_grp	33,140
fund_fees	452,350
fund_hdr	63,115
fund_hdr_hist	431,684
fund_style	160,468
fund_summary	1,892,849
holdings	158,752,986
holdings_co_info	1,433,019
monthly_nav	6,672,216
monthly_returns	6,678,157
monthly_tna	6,391,801
rear_load_det	152,372
rear_load_grp	49,463

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	14.10 GB
ASCII Data	16.19 GB
CRSPAccess	10.40 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.

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.