CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2017 QUARTERLY UPDATE

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

FILE VERSION SPECIFICS

The database has 63,563 total funds. Of these 33,055 are active and 30,508 are delisted.

The 33,055 active mutual fund classes are assets within 12,060 unique mutual funds (determined by unique crsp_cl_grp)

The 30,508 inactive mutual fund classes are assets within 15,864 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 164,303,867 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 is 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	243,347
crsp_cik_map	34,405
crsp_portno_map	72,853
daily_nav	116,934,611
daily_returns	117,626,214
dividends	3,075,429
front_load_det	103,531
front_load_grp	33,221
fund_fees	457,165
fund_hdr	63,563
fund_hdr_hist	435,540
fund_style	161,564
fund_summary	1,925,877
holdings	164,303,867
holdings_co_info	1,668,025
monthly_nav	6,771,813
monthly_returns	6,777,814
monthly_tna	6,490,785
rear_load_det	152,577
rear_load_grp	49,527

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	14.52 GB
ASCII Data	16.65 GB
CRSPAccess	10.89 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.