

# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2014 QUARTERLY UPDATE

These Release Notes accompany the July 2014 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through June 2014.

## CORRECTIONS AND CHANGES

### **HISTORICAL NAV RESEARCH**

Over 8700 dails NAVs (and corresponding monthly NAVs, daily returns and monthly returns) were removed from the database. Most of the values were removed either because they were internal prices used by management companies before releasing to the public or because the NAVs belonged to a different share class of the fund.

### **VENDOR NAV CHANGES**

We applied edits to over 14000 daily (and corresponding monthly) NAV records over the last quarter based off add, delete and change records received from our vendor. Edits include NAV changes, NAV removals and NAV additions covering a date range of 1999-2014.

### **VENDOR DIV CHANGES**

We applied edits to over 1700 dividend records over the last quarter based off add, delete and change records received from our vendor. Edits include dividend type changes, dividend amount changes, dividend removals and dividend additions covering a date range of 2003-2014.

## FILE VERSION SPECIFICS

The database has 55,812 total funds. Of these 31,382 are active and 24,430 are delisted.

The 31,382 active mutual fund classes are assets within 11,633 unique mutual funds (determined by unique crsp\_cl\_grp)

The 24,430 inactive mutual fund classes are assets within

13,037 unique mutual funds (determined by unique crsp\_cl\_grp)

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	218,537
crsp_portno_map	65,444
daily_nav	90,258,957
daily_returns	90,854,595
dividends	2,565,832
front_load_det	97,753
front_load_grp	32,130
fund_fees	371,765
fund_hdr	55,812
fund_hdr_hist	375,037
fund_style	145,008
fund_summary	1,500,689
holdings	93,269,892
holdings_co_info	745,209
monthly_nav	5,501,535
monthly_returns	5,504,993
monthly_tna	5,221,242
rear_load_det	147,386
rear_load_grp	47,641

## 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	9.62 GB
ASCII Data	10.82 GB
CRSPAccess	6.58 GB

## GENERAL NOTES:

- The table with the largest number of rows is the holdings table, containing 93,269,892 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](mailto:support@crsp.chicagobooth.edu) or call 312-263-6400, Option 2.