

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2018 QUARTERLY UPDATE

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

NOTES

- In this release, historical daily NAV values were added where previously only the weekly NAV values were available. Over 18,000 daily NAV values were added to the Daily_Nav table. Similarly, nearly 1,000 historical dividend values for JPM and Vanguard funds were added to the Dividends table.
- Full mapping of the EDGAR database to crsp_fundno for 1000 funds has been completed. Series_CIK and Contract_CIK identifiers were added where only the Company_CIK was previously published in the CRSP_CIK_Map table. CIK mapping research will continue and the results should be posted in the next quarter's release.

FILE VERSION SPECIFICS

The database has 65,102 total funds. Of these 32,952 are active and 32,150 are delisted.

The 32,952 active mutual fund classes are assets within 12,153 unique mutual funds (determined by unique crsp_cl_grp)

The 32,150 inactive mutual fund classes are assets within 16,554 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 184,578,842 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	16.00 GB
ASCII Data	18.29 GB
CRSPAccess	12.98 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	247,507
crsp_cik_map	35,739
crsp_portno_map	74,356
daily_nav	123,145,504
daily_returns	123,845,036
dividends	3,214,580
front_load_det	103,758
front_load_grp	33,260
fund_fees	480,019
fund_hdr	65,102
fund_hdr_hist	452,983
fund_style	164,780
fund_summary	2,024,850
holdings	184,578,842
holdings_co_info	2,593,168
monthly_nav	7,068,881
monthly_returns	7,075,592
monthly_tna	6,790,594
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)
- 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) 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.