

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2014 QUARTERLY UPDATE

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

DATABASE CHANGES

VENDOR NAV CHANGES

We applied edits to over 9,500 daily (and corresponding monthly) NAV records over the last quarter based off of add, delete, and change records received from our vendor. Edits include 236 NAV changes, 124 NAV removals, and 9,471 NAV additions covering a date range from 2000-2014.

VENDOR DIV CHANGES

We applied edits to over 1,400 dividend records over the last quarter based off of add, delete, and change records received from our vendor. Edits include 710 dividend type changes, 522 dividend amount changes, 70 dividend removals, and 136 dividend additions covering a date range from 1995-2014.

FILE VERSION SPECIFICS

The database has 56,347 total funds. Of these 31,677 are active and 24,670 are delisted.

The 31,677 active mutual fund classes are assets within 11,700 unique mutual funds (determined by unique crsp_cl_grp)

The 24,670 inactive mutual fund classes are assets within 13,177 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	220,343
crsp_portno_map	65,987
daily_nav	92,268,624
daily_returns	92,867,886
dividends	2,598,989
front_load_det	98,195
front_load_grp	32,209
fund_fees	376,510
fund_hdr	56,347
fund_hdr_hist	379,778
fund_style	148,041
fund_summary	1,532,132
holdings	98,552,426
holdings_co_info	768,149
monthly_nav	5,595,867
monthly_returns	5,599,393
monthly_tna	5,315,280
rear_load_det	147,783
rear_load_grp	47,781

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	9.98 GB
ASCII Data	11.25 GB
CRSPAccess	6.87 GB

GENERAL NOTES:

- The table with the largest number of rows is the holdings table, containing 98,552,426 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.

Contact CRSP Client Services for assistance at: support@crsp.chicagobooth.edu or call 312-263-6400, Option 2.

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