

# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2013 QUARTERLY UPDATE

These Release Notes accompany the January 2013 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 2012.

## HOLDINGS COMPANY INFORMATION

CRSP initiated a limited cleanup of the holdings\_co\_info table. Roughly 300 securities were matched against the CRSP Stock database and were assigned PERMNOs and PERMCOs.

## FUND STYLE TABLE

CRSP discovered that the update process for the fund\_style table was generating new rows even when no information had changed. This has been corrected and the extra rows were removed. While no data was changed, this correction reduced the fund\_style table size by nearly 50% of the table that was shipped in October 2012 .

## FILE VERSION SPECIFICS

The database has 51,905 total funds. Of these 29,370 are active and 22,535 are delisted.

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	203,048
crsp_portno_map	61,792
daily_nav	78,932,620

TABLE	ROWS
daily_returns	79,442,893
dividends	2,355,223
front_load_det	94,756
front_load_grp	31,686
fund_fees	334,729
fund_hdr	51,905
fund_hdr_hist	369,175
fund_style	135,212
fund_summary	1,319,394
holdings	62,431,636
holdings_co_info	598,995
monthly_nav	4,956,767
monthly_returns	4,958,905
monthly_tna	4,678,362
rear_load_det	144,302
rear_load_grp	46,580

## 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	7.57 GB
ASCII Data	8.32 GB
CRSPAccess	5.03 GB

## INSTALLATION

The data are installed with a new InstallAnywhere wizard.

To install the data insert the DVD and click on the appropriate setup icon.

### GENERAL NOTES:

- The table with the largest number of rows is the Daily Returns table, containing 79,442,893 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.