

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2013 QUARTERLY UPDATE

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

IDATABASE EDITS

MONTHLY RETURNS CLEANUP

Historical monthly returns were checked going back to the '60s and corrections were made to eleven funds.

FEE CLEANUP

Some redundant overlapping data was removed from the fund_fees, front_load_grp, and rear_load_grp tables.

FILE VERSION SPECIFICS

The database has 53,231 total funds. Of these 29,982 are active and 23,249 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	208,482
crsp_portno_map	63,103
daily_nav	82,655,554
daily_returns	83,200,956
dividends	2,413,267
front_load_det	95,584
front_load_grp	31,744
fund_fees	347,243
fund_hdr	53,231

TABLE	ROWS
fund_hdr_hist	352,404
fund_style	137,398
fund_summary	1,378,970
holdings	72,535,830
holdings_co_info	650,791
monthly_nav	5,138,362
monthly_returns	5,140,762
monthly_tna	4,855,885
rear_load_det	145,089
rear_load_grp	46,839

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	8.24 GB
ASCII Data	9.13 GB
CRSPAccess	5.54 GB

GENERAL NOTES:

- The table with the largest number of rows is the Daily Returns table, containing 83,200,956 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.