

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2014 QUARTERLY UPDATE

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

CORRECTIONS AND CHANGES

TICKER CORRECTIONS

Roughly 8,000 funds tickers in the fund_hdr table and 14,000 funds in the fund_hdr_hist table were corrected. Altogether, 15,260 fund tickers were corrected.

HISTORICAL NAVS

A small number of historical NAV changes were implemented. Some were changes to existing values, others were added to an existing series to fill gaps. As part of an ongoing review process of our NAVs, additional future edits should be expected.

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.7zip.org/>

Several important items to note follow:

- All directories are extracted to lower case letters. For example: C:\crspdata\mfz201308
- 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

ZIP FILE STRUCTURE AND PROCESS

The following table shows the old and new naming conventions for the zipped files, as well as the new names of the destination directories.

DISK LABEL	PRODUCT / FORMAT	OLD NAME	NEW NAME	NEW INSTALL DIRECTORY
CRSPAccess				
MFZ1_yyyyymm_SLD	CRSP Access-Windows	setupwin32.exe	mfz201309_cadb.zip	\crspdata\mfz201309_cadb
MFZ1_yyyyymm_SLD	CRSP Access-Linux	setuplinux.bin	mfz201309_cadb.zip	\crspdata\mfz201309_cadb
ASCII				
MFZ1_yyyyymm_SAD	ASCII - Windows	setupwin32.exe	mfz201309_ascii.zip	\crspdata\mfz201309_ascii
MFZ1_yyyyymm_SAD	ASCII - Linux	setuplinux.bin	mfz201309_ascii.zip	\crspdata\mfz201309_ascii
MFZ1_yyyyymm_SAD	ASCII - Solaris	setupSolaris.bin	mfz201309_ascii.zip	\crspdata\mfz201309_ascii
SAS				
MFZ1_yyyyymm_SPD	SAS - Windows	setupwin32.exe	mfz201309_sas.zip	\crspdata\mfz201309_sas
MFZ1_yyyyymm_SPD	SAS - Linux	setuplinux.bin	mfz201309_sas.zip	\crspdata\mfz201309_sas
MFZ1_yyyyymm_SPD	SAS - Solaris	setupSolaris.bin	mfz201309_sas.zip	\crspdata\mfz201309_sas

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 or call 312-263-6400, Option 2.

FILE VERSION SPECIFICS

The database has 55,109 total funds. Of these 31,061 are active and 24,048 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	215,715
crsp_portno_map	64,851
daily_nav	88,307,077
daily_returns	88,892,382
dividends	2,532,288
front_load_det	97,238
front_load_grp	32,040
fund_fees	365,484
fund_hdr	55,109
fund_hdr_hist	368,808
fund_style	143,841
fund_summary	1,469,450
holdings	88,071,944
holdings_co_info	723,436
monthly_nav	5,408,593
monthly_returns	5,411,721
monthly_tna	5,127,960
rear_load_det	147,045
rear_load_grp	47,527

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	9.28 GB
ASCII Data	10.3 GB
CRSPAccess	6.32 GB

GENERAL NOTES:

- The table with the largest number of rows is the Daily Returns table, containing 88,892,382 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.