

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2017 QUARTERLY UPDATE

These Release Notes accompany the April 2017 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through March 2017.

FILE VERSION SPECIFICS

The database has 62,476 total funds. Of these 33,201 are active and 29,275 are delisted.

The 33,201 active mutual fund classes are assets within 12,156 unique mutual funds (determined by unique crsp_cl_grp)

The 29,275 inactive mutual fund classes are assets within 15,220 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 153,653,154 rows.

The mutual fund database is available in SAS and ASCII formats and as a CRSPAccess database for access through CRSPSift for Windows.

NEW CIK TABLE COMING IN JULY!

CRSP will include a supplemental table, CRSP_cik_map, in the June data cut that will ship at the end of July 2017. This table provides a mapping of crsp_fundno to the SEC EDGAR filings database using the Central Index Key (CIK).

Table fields:

- crsp_fundno – CRSP unique fund identifier
- comp_cik – EDGAR identifier assigned to a fund management company
- series_cik – EDGAR identifier assigned to a group of share classes issued against the same portfolio of assets.
- class_cik – EDGAR identifier assigned a single share class, analogous to CRSP_fundno identifier.

The CRSP_cik_map covers most of the active funds in CRSP mutual fund database. History begins in Q4 1993.

NUMBER OF ROWS SUMMARY

The following table identifies the number of rows for each table in the database.

TABLE	ROWS
contact_info	238,468
crsp_portno_map	71,722
daily_nav	112,757,182
daily_returns	113,429,486
dividends	3,004,981
front_load_det	102,880
front_load_grp	33,081
fund_fees	447,253
fund_hdr	62,476
fund_hdr_hist	423,396
fund_style	159,214
fund_summary	1,859,702
holdings	153,653,154
holdings_co_info	1,411,100
monthly_nav	6,572,937
monthly_returns	6,578,073
monthly_tna	6,292,343
rear_load_det	152,238
rear_load_grp	49,415

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	13.66 GB
ASCII Data	15.76 GB
CRSPAccess	10.16 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.

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

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