CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

These Release Notes accompany the July 2015 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through June 2015.

DATABASE CHANGES

VENDOR NAV CHANGES

We applied edits to over 4900 daily (and corresponding monthly) NAV records over the last quarter based off add, delete and change records received from our vendor. Edits include 3683 NAV changes, 42 NAV removals and 1187 NAV additions covering a date range of 2000-2015.

VENDOR DIV CHANGES

We applied edits to over 7000 dividend records over the last quarter based off add, delete and change records received from our vendor. Edits include 3728 dividend type changes, 3333 dividend amount changes, 21 dividend removals and 132 dividend additions covering a date range of 1993-2014.

FILE VERSION SPECIFICS

The database has 58,305 total funds. Of these 32,503 are active and 25,802 are delisted.

The 32,503 active mutual fund classes are assets within 11,989 unique mutual funds (determined by unique crsp_cl_grp)

The 25,802 inactive mutual fund classes are assets within 13,729 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	225,769
crsp_portno_map	67,282
daily_nav	98,259,217
daily_returns	98,875,452
dividends	2,717,119
front_load_det	100,125
front_load_grp	32,558
fund_fees	397,950
fund_hdr	58,305
fund_hdr_hist	391,232
fund_style	151,327
fund_summary	1,628,323
holdings	121,501,602
holdings_co_info	991,402
monthly_nav	5,882,869
monthly_returns	5,886,716
monthly_tna	5,602,652
rear_load_det	149,369
rear_load_grp	48,312

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	11.40 GB
ASCII Data	12.97 GB
CRSPAccess	8.13 GB

EDIT NOTES

CRSP FUNDNO	FUND NAME	EDIT DESCRIPTION	BEGIN DATE	END DATE
57685	PIMCO ETF Trust: PIMCO Foreign Currency Strategy Active Exchange-Traded Fund	Changed index fund flag to null from D for 20130605-present	6/5/2013	3/31/2015

GENERAL NOTES:

- The table with the largest number of rows is the holdings table, containing 121,501,602 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.

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.