

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2015 QUARTERLY UPDATE

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

DATABASE CHANGES

HOLDINGS DATA SET

Duplicate and missing holdings have been detected in the current version of the holdings table. We are working to correct the problem with a revised data set that will be released with the 201512 version of the Mutual Fund Database.

VENDOR NAV CHANGES

We applied edits to over 2,500 daily and corresponding monthly NAV records over the last quarter based off of add, delete, and change records received from our vendor. Edits include 608 NAV changes, 3 NAV removals and 2294 NAV additions covering a date range of 2005-2015.

VENDOR DIV CHANGES

We applied edits to over 10000 dividend records over the last quarter based off add, delete and change records received from our vendor. Edits include 5723 dividend type changes, 4623 dividend amount changes, 21 dividend removals and 399 dividend additions covering a date range of 1986-2015.

FILE VERSION SPECIFICS

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

The 32,896 active mutual fund classes are assets within 12,064 unique mutual funds (determined by unique crsp_cl_grp)

The 26,190 inactive mutual fund classes are assets within 13,915 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	227,534
crsp_portno_map	68,506
daily_nav	100,341,147
daily_returns	100,962,785
dividends	2,753,332
front_load_det	100,532
front_load_grp	32,628
fund_fees	402,751
fund_hdr	59,086
fund_hdr_hist	394,671
fund_style	152,914
fund_summary	1,661,206
holdings	126,641,990
holdings_co_info	1,040,595
monthly_nav	5,980,795
monthly_returns	5,984,769
monthly_tna	5,700,543
rear_load_det	150,115
rear_load_grp	48,594

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	11.76 GB
ASCII Data	13.40 GB
CRSPAccess	8.42 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 126,641,990 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 FORMATSZIP 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.