CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2011 QUARTERLY UPDATE

These Release Notes accompany the April 2011 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through March 2010.

ADDED FUNDS

Many funds which underwent a merger in late-1998 to 1999 have been excluded from the database since the rebuild in 2008. A cleanup effort to reinstate them is complete with this release and the addition of 54 funds. In the 201101 release 402 funds were added.

FILE VERSION SPECIFICS

The database has 47,037 total funds. Of these 27,771 are active and 19,266 are delisted.

The mutual fund database is available in both SAS and ASCII formats. Due to file sizes, the SAS and ASCII formats of the database are shipped on DVD only.

NUMBER OF ROWS SUMMARY

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

TABLE NAME	ROWS
contact_info	166,976
crsp_portno_map	57,132
daily_nav	66,493,182
daily_returns	66,912,198
dividends	2,105,321
front_load_det	90,442
front_load_grp	30,760
fund_fees	295,811
fund_hdr	47,037
fund_hdr_hist	331,683
fund_style	114,971

TABLE NAME	ROWS
fund_summary	1,118,044
holdings	33,635,468
holdings_co_info	448,173
monthly_nav	4,356,581
monthly_returns	4,358,452
monthly_tna	4,069,182
rear_load_det	138,293
rear_load_grp	44,443

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	5.53 GB
ASCII Data	5.8 GB

INSTALLATION

The data are installed with a new InstallAnywhere wizard. To install the data insert the CD and click on the appropriate setup icon.

GENERAL NOTES:

- The table with the largest number of rows is the Daily Returns table, containing 61,621,898 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.

NEW INSTALLS

The new installs used for the CRSP data products behave slightly differently than those used previously. The overall time it takes to install the data is much as it was previously, but is distributed differently. Initializing the installation take several minutes or more, with some relationship to the power of your computer. Once the initialization process is complete, the actual installation of the data is relatively quick. Please be patient during the initialization, and your install will run smoothly.