# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

## JULY 2009 QUARTERLY UPDATE

These Release Notes accompany the July 2009 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database.

## DELIVERY LAG REDUCED!

This release contains data through June 2009, and officially ends the quarterly lag. Subsequent databases will ship quarterly, with a one-month lag through the most recently completed calendar quarter. The next shipment will be at the end of October with data through September.

## FUNDS ADDED

In this release 2,207 new historical funds have been added to the Mutual Funds Database. These funds were not available from our previous data vendor. The complete list is available online at: **www.crsp.chicagobooth.edu/support/funds/ added/index.html**

## FUND LISTINGS UPDATE

Information on the list of funds that existed in the earlier CRSP mutual funds database but were not in the re-engineered database first released in March has been updated:

- 529 Funds – Currently these are not available through our primary data source.  CRSP is researching data sources for these funds so that they can be added back to the database.

- Currently undergoing research – list of funds still being researched.  Many will be added back to the database when research is completed.

The updated list showing funds in the three categories is available on the CRSP website at:

**www.crsp.chicagobooth.edu/support/funds/mf_funds. html**

## FILE VERSION SPECIFICS

The database has 43,043 total funds. Of these 27,796 are active and 15,247 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.

## 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 | 4.15 GB |
| ASCII  Data | 3.96 GB |

We recommend a minimum of an additional 2 GB of disk space for data manipulation.

## INSTALLATION

The data are installed with a wizard. The wizard does not start automatically. 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 54,740,468 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.