CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

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

ADDED FUNDS

This release also contains 224 inactive funds which have been re-added to the database as part of a cleanup project. These funds were in the pre-2008 CRSP database with liquidations around 1998-1999. They have been researched, with changes to the delisting information in a few cases, and re-included in the database.

FILE VERSION SPECIFICS

The database has 48,120 total funds. Of these 27,951 are active and 20,169 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	168,736
crsp_portno_map	57,998
daily_nav	68,265,259
daily_returns	68,700,140
dividends	2,145,024
front_load_det	91,478
front_load_grp	31,102
fund_fees	300,574
fund_hdr	48,120
fund_hdr_hist	337,707

TABLE NAME	ROWS
fund_style	117,382
fund_summary	1,146,876
holdings	37,844,792
holdings_co_info	470,671
monthly_nav	4,451,323
monthly_returns	4,453,251
monthly_tna	4,163,692
rear_load_det	140,354
rear_load_grp	45,208

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	5.83 GB
ASCII Data	6.15 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 68,700,140 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

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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.