# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

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

## DELIVERY LAG REDUCED!

The quarterly lag is being reduced! This release contains data through May 2009.  Another shipment in July will complete the transition with the database including data through June.

## 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.

## DUPLICATE FUNDS REMOVED

In this June release of the Mutual funds database, 442 duplicate funds have been removed.  417 of these duplicates were Variable Annuity funds that first appeared in the September database.  The remainder of the duplicate funds exists for a variety of reasons and represent general cleanup.

Be aware that there are some funds in the database, while appearing to be duplicates, are not. For example, in some mergers, a fund's identification information remains the same before and after the merger.  In other cases, if a fund name is simple enough, different generations of the fund may appear to be duplicates.

## FILE VERSION SPECIFICS

The database has 40,238 total funds. Of these 26,245 are active and 13,993 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 | 4.0 GB |
| ASCII  Data | 3.85 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 52,652,395 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.