# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

These Release Notes accompany the September 2008 quarterly release of the CRSP Survivor-Bias-Free US Mutual Fund Database. This release contains data through June 30, 2008.

## FUND LISTINGS UPDATE

The list of funds that existed in the earlier CRSP mutual funds database but are not yet in the re-engineered database first released in March has been broken out into three categories.

- Variable Annuity Underlying Funds – Will be added to the database by calendar year-end.

- 529 Funds – Currently 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.chicagogsb.edu/support/documentation/funds/mf_funds.html.

## NEW ITEM

A new data item has been added to the ends of the tables in the Fund_Hdr and Fund_Hdr_Hist tables. Index_fund_flag has three possible values:

- B – Index-based fund
- D – Index Fund
- E – Index Fund Enhanced

An explanation of the codes can be found in the *CRSP Survivor-Bias-Free US Mutual Fund Database Guide,* available online at www.crsp.chicagogsb.edu/support/documentation/guides.html.

## CHANGES TO LIPPER OBJECTIVE CODES

Additions and changes to have been made to the Lipper Objective Code data item found in the Fund_Style table. The Lipper Objective Code table found in the Appendix of the CRSP US Survivor-Bias-Free Mutual Fund Database Guide has been updated to reflect these most recent revisions.

## FILE VERSION SPECIFICS

The CRSP Survivor-Bias Free US Mutual Fund Database contains data through June 30, 2008.

The database has 34,009 total funds. Of these 21,675 are active and 12,334 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 | 3.19 GB |
| ASCII Data | 3.03 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 45,755,511 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.