

# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

MARCH 2009 QUARTERLY UPDATE

These Release Notes accompany the March 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 January 30, 2009. CRSP expects the next release, in June, to contain data through the end of May. If all goes according to plan, 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](http://www.crsp.chicagobooth.edu/support/funds/mf_funds.html).

## ETFs AND ETNS ADDED

With this release we have added 820 ETFs and 82 ETNs to the database. Many of these continue to reside in our CRSP Stock Database. Subscribers of both databases now have two views of these assets.

A new data item, `et_flag`, has been added to `fund_hdr` and `fund_hdr_hist` to identify these funds. The `et_flag` field has three possible values:

- Blank – Fund is not an ETF or ETN
- F – Fund is an ETF
- N – Fund is an ETN

## DAILY AND MONTHLY NAV

31 funds previously had a daily NAV series that started before the monthly NAV series. 11 of these were correct. 20 were cleaned up by removing the extra daily data so that both daily and monthly series aligned.

## ADDITIONAL DIS\_TYPES

Two new `dis_types` have been introduced to the dividends table:

- CB – Qualified Short Term Capital Gain
- CH – Non-Qualified Short Term Capital Gain

The logo for CRSP, consisting of the letters 'CRSP' in a bold, sans-serif font, enclosed within a rounded rectangular border.

## FILE VERSION SPECIFICS

The database has 40,275 total funds. Of these 27,096 are active and 13,179 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	3.75 GB
ASCII Data	3.6 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 50,577,486 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.