

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2023 QUARTERLY UPDATE

GENERAL NOTES:

- 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.

NOTES ABOUT THIS RELEASE:

- In this release of the CRSP Mutual Fund Database we have made edits to `crsp_cl_grp` in the `fund_hdr` table. Over 3000 `crsp_cl_grp` id's have been edited to more correctly reflect the associations between share classes. Further edits will be made in subsequent releases.

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 FOSRMT	DISK SPACE REQUIRED
SAS V 9.1	30.29 GB
ASCII DATA	30.25 GB
CRSPACCESS	19.30 GB
R	4.66 GB

FILE VERSION SPECIFICS

The database has 71,817 total funds. Of these 30,953 are active and 40,864 are delisted.

The 30,953 active mutual fund classes are assets within 11,874 unique mutual funds (determined by unique `crsp_cl_grp`)

The 40,864 inactive mutual fund classes are assets within 19,988 unique mutual funds (determined by unique `crsp_cl_grp`)

The biggest table is HOLDINGS with 340,026,878 rows.

The mutual fund database is available in SAS, ASCII, R formats and as a CRSPAccess database for access through CRSPSift for Windows.

NUMBER OF ROWS SUMMARY

TABLE	ROWS
CONTACT_INFO	313,141
CRSP_CIK_MAP	64,657
CRSP_PORTNO_MAP	77,456
DAILY_NAV	162,936,800
DAILY_RETURNS	163,801,750
DIVIDENDS	4,208,425
FRONT_LOAD_DET	108,200
FRONT_LOAD_GRP	34,236
FUND_FEES	606,544
FUND_FLOWS	2,099,052
FUND_HDR	71,817
FUND_HDR_HIST	477,987
FUND_STYLE	193,569
FUND_SUMMARY	2,655,176
HOLDINGS	340,026,878
HOLDINGS_CO_INFO	2,320,739
MONTHLY_NAV	8,969,977
MONTHLY_RETURNS	8,979,264
MONTHLY_TNA	8,931,291
REAR_LOAD_DET	154,704
REAR_LOAD_GRP	50,399

INSTALLS AND DATA FORMATS

ZIP INSTALLS

CRSP uses a zip process for data installation. ZIP utilities that are standard on all platforms should work to unzip the databases. On Windows computers, CRSP recommends using 7-ZIP, which can be downloaded from this site: <http://www.7-zip.org/>

Several important items to note follow:

- All directories are extracted to lower case letters. For example: `C:\crspdata\miz201308`
- All Windows Users: Extracting a zipped file does not create an installed program in Windows. It will not show in the Windows Control Panel. When uninstalling the data, just delete the directories that contain the detailed files
- Red Hat Linux Users: If your version of Red Hat is earlier than 6.0, you will need to install an updated version of the “File Roller” program in order to install the data



STEPS TO INSTALL

- From the directory containing your downloaded zip file, right click (in Windows) or run File Roller (in Red Hat)
- Set the extract destination to the current higher level directory where data is normally stored and unzip will add the rest of the path (default is C:\ in Windows or /home in Red Hat) For example, in Windows, extracting to C:\ will install the data under C:\crspdata

Contact CRSP Client Services for assistance at: support@crsp.org or call 312-263-6400, Option 2.