

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 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 quarterly release we continued to correct `crsp_cl_grp` identifiers in the `fund_hdr` table. Nearly 18,000 edits have been applied to correctly denote associations for funds share classes.
- We also have added historical `fund_flows` data from 2005-2018 period. Over 18,500 fund flow reports were added to the database.

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	30.91 GB
ASCII DATA	30.87 GB
CRSPACCESS	19.68 GB
R	4.76 GB

FILE VERSION SPECIFICS

The database has 72,063 total funds. Of these 30,884 are active and 41,179 are delisted.

The 30,884 active mutual fund classes are assets within 12,478 unique mutual funds (determined by unique `crsp_cl_grp`)

The 41,179 inactive mutual fund classes are assets within 20,159 unique mutual funds (determined by unique `crsp_cl_grp`)

The biggest table is HOLDINGS with 348,367,385 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	313,892
CRSP_CIK_MAP	64,835
CRSP_PORTNO_MAP	77,718
DAILY_NAV	164,880,841
DAILY_RETURNS	165,743,908
DIVIDENDS	4,240,293
FRONT_LOAD_DET	108,255
FRONT_LOAD_GRP	34,247
FUND_FEES	611,025
FUND_FLOWS	2,204,746
FUND_HDR	72,063
FUND_HDR_HIST	483,696
FUND_STYLE	194,234
FUND_SUMMARY	2,685,986
HOLDINGS	348,367,385
HOLDINGS_CO_INFO	2,347,600
MONTHLY_NAV	9,062,442
MONTHLY_RETURNS	9,071,724
MONTHLY_TNA	9,023,514
REAR_LOAD_DET	154,734
REAR_LOAD_GRP	50,409

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



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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.

For more information, visit the [CRSP Survivor-Bias-Free US Mutual Funds Database landing page](#).