

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 2022 QUARTERLY UPDATE

These release notes accompany the October 2022 release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through September 2022.

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:

- For this release we removed a number of permnos from the holdings co info table. These permnos were not part of our stock database and were therefore removed from the table.

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	28.4 GB
ASCII DATA	28.3 GB
CRSPACCESS	18.6 GB
R	4.36 GB

FILE VERSION SPECIFICS

The database has 71,033 total funds. Of these 31,185 are active and 39,848 are delisted.

The 31,185 active mutual fund classes are assets within 11,834 unique mutual funds (determined by unique crsp_cl_grp)

The 39,848 inactive mutual fund classes are assets within 20,390 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 314,024,238 rows.

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

NUMBER OF ROWS SUMMARY

TABLE	ROWS
CONTACT_INFO	307,987
CRSP_CIK_MAP	44,935
CRSP_PORTNO_MAP	76,644
DAILY_NAV	157,065,416
DAILY_RETURNS	157,920,111
DIVIDENDS	4,067,971
FRONT_LOAD_DET	107,896
FRONT_LOAD_GRP	34,179
FUND_FEES	584,789
FUND_FLOWS	2,031,455
FUND_HDR	71,033
FUND_HDR_HIST	461,517
FUND_STYLE	186,445
FUND_SUMMARY	2,562,287
HOLDINGS	314,024,238
HOLDINGS_CO_INFO	2,697,379
MONTHLY_NAV	8,687,359
MONTHLY_RETURNS	8,696,475
MONTHLY_TNA	8,653,411
REAR_LOAD_DET	154,537
REAR_LOAD_GRP	50,333

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.