

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2023 QUARTERLY UPDATE

The Mutual Fund 202212 database, originally released on January 31, 2022, was re-released on February 22, 2023, due to missing data in the monthly TNA table. These release notes accompany the January 2023 release of the CRSP Survivor-Bias-Free US Mutual Fund Database, and contain data through December 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	29.13 GB
ASCII DATA	29.00 GB
CRSPACCESS	19.03 GB
R	4.47 GB

FILE VERSION SPECIFICS

The database has 71,232 total funds. Of these 31,074 are active and 40,158 are delisted.

The 31,074 active mutual fund classes are assets within 11,850 unique mutual funds (determined by unique crsp_cl_grp)

The 40,158 inactive mutual fund classes are assets within 20,528 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 322,713,654 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_INFISO	309,796
CRSP_CIK_MAP	55,175
CRSP_PORTNO_MAP	76,899
DAILY_NAV	159,094,769
DAILY_RETURNS	159,950,681
DIVIDENDS	4,126,043
FRONT_LOAD_DET	107,902
FRONT_LOAD_GRP	34,180
FUND_FEES	593,013
FUND_FLOWS	2,052,976
FUND_HDR	71,232
FUND_HDR_HIST	468,063
FUND_STYLE	192,198
FUND_SUMMARY	2,593,322
HOLDINGS	322,713,654
HOLDINGS_CO_INFO	2,700,275
MONTHLY_NAV	8,783,996
MONTHLY_RETURNS	8,793,080
MONTHLY_TNA	8,746,264
REAR_LOAD_DET	154,563
REAR_LOAD_GRP	50,343

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.