CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 2022 QUARTERLY UPDATE

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

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 FOSRMAT	DISK SPACE REQUIRED
SAS V 9.1	27.8 GB
ASCII DATA	27.7 GB
CRSPACCESS	18.2 GB
R	4.26 GB

FILE VERSION SPECIFICS

The database has 70,713 total funds. Of these 31,149 are active and 39,564 are delisted.

The 31,149 active mutual fund classes are assets within 11,718 unique mutual funds (determined by unique crsp_cl_grp)

The 39,564 inactive mutual fund classes are assets within 20,290 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 305,485,604 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	306,823
CRSP_CIK_MAP	43,194
CRSP_PORTNO_MAP	76,404
DAILY_NAV	155,077,752
DAILY_RETURNS	155,931,986
DIVIDENDS	4,037,855
FRONT_LOAD_DET	106,979
FRONT_LOAD_GRP	34,001
FUND_FEES	580,228
FUND_FLOWS	2,008,867
FUND_HDR	70,713
FUND_HDR_HIST	458,128
FUND_STYLE	185,140
FUND_SUMMARY	2,531,238
HOLDINGS	305,485,604
HOLDINGS_CO_INFO	2,640,472
MONTHLY_NAV	8,594,286
MONTHLY_RETURNS	8,603,380
MONTHLY_TNA	8,560,396
REAR_LOAD_DET	154,506
REAR_LOAD_GRP	50,323

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.