

# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

APRIL 2024 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.
- In this release we continued clean-up of crsp\_cl\_grp ids in fund\_hdr\_hist table. Nearly 60k crsp\_cl\_grp ids were removed where only a single share class exists. We continue this effort and more edits will be made in the next release. We also made edits to mgr\_name and mgr\_dt fields in the fund\_hdr\_hist table for crsp\_fundno 4271 during 20080331-20090316 and 20090317-20090621 periods.

## 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	32.16 GB
ASCII DATA	32.14 GB
CRSPACCESS	20.53 GB
R	4.97 GB

## 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 here: <https://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](mailto: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](#).

## FILE VERSION SPECIFICS

The database has 72,579 total funds. Of these 30,731 are active and 41,848 are delisted.

The 30,731 active mutual fund classes are assets within 12,592 unique mutual funds (determined by unique crsp\_cl\_grp)

The 41,848 inactive mutual fund classes are assets within 20,513 unique mutual funds (determined by unique crsp\_cl\_grp)

The biggest table is HOLDINGS with 365,306,056 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	317,290
CRSP_CIK_MAP	65,256
CRSP_PORTNO_MAP	78,307
DAILY_NAV	168,692,046
DAILY_RETURNS	169,559,331
DIVIDENDS	4,350,722
FRONT_LOAD_DET	108,329
FRONT_LOAD_GRP	34,263
FUND_FEES	627,459
FUND_FLOWS	2,250,276
FUND_HDR	72,579
FUND_HDR_HIST	502,168
FUND_STYLE	195,421
FUND_SUMMARY	2,747,216
HOLDINGS	365,306,056
HOLDINGS_CO_INFO	2,451,667
MONTHLY_NAV	9,246,589
MONTHLY_RETURNS	9,256,065
MONTHLY_TNA	9,206,815
REAR_LOAD_DET	154,786
REAR_LOAD_GRP	50,427