

CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 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.

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	31.55 GB
ASCII DATA	31.52 GB
CRSPACCESS	20.15 GB
R	4.87 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 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 72,377 total funds. Of these 30,994 are active and 41,383 are delisted.

The 30,994 active mutual fund classes are assets within 12,609 unique mutual funds (determined by unique crsp_cl_grp)

The 41,383 inactive mutual fund classes are assets within 20,280 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 356,970,341 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	314,974
CRSP_CIK_MAP	65,068
CRSP_PORTNO_MAP	78,062
DAILY_NAV	166,827,402
DAILY_RETURNS	167,691,371
DIVIDENDS	4,294,546
FRONT_LOAD_DET	108,261
FRONT_LOAD_GRP	34,248
FUND_FEES	618,905
FUND_FLOWS	2,227,690
FUND_HDR	72,377
FUND_HDR_HIST	493,171
FUND_STYLE	194,808
FUND_SUMMARY	2,716,764
HOLDINGS	356,970,341
HOLDINGS_CO_INFO	2,427,933
MONTHLY_NAV	9,155,107
MONTHLY_RETURNS	9,164,390
MONTHLY_TNA	9,115,499
REAR_LOAD_DET	154,760
REAR_LOAD_GRP	50,418