

# CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JULY 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 have made several historical edits. In the holding table, we added over 99,000 reports dated prior to May 31 2010. We also made corrections in the fund\_flows table to have consistent units for all flow data. We corrected the sales and redemption values to be stated in \$ rather than \$1000s. This change was made for fund flow dates prior to January 1 2019. Data post Jan 1 2019 was always reported in \$ so no change was made. Finally, we have added several missing share splits in the dividends table. This change also affected the reported fund returns.

## 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	33.72 GB
ASCII DATA	33.70 GB
CRSPACCESS	21.47GB
R	5.22 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 72,835 total funds. Of these 30,398 are active and 42,437 are delisted.

The 30,398 active mutual fund classes are assets within 12,613 unique mutual funds (determined by unique crsp\_cl\_grp)

The 42,437 inactive mutual fund classes are assets within 20,777 unique mutual funds (determined by unique crsp\_cl\_grp)

The biggest table is HOLDINGS with 389,496,649 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	317,879
CRSP_CIK_MAP	65,450
CRSP_PORTNO_MAP	78,543
DAILY_NAV	170,594,059
DAILY_RETURNS	171,461,870
DIVIDENDS	4,382,777
FRONT_LOAD_DET	108,401
FRONT_LOAD_GRP	34,273
FUND_FEES	632,284
FUND_FLOWS	2,274,013
FUND_HDR	72,835
FUND_HDR_HIST	507,952
FUND_STYLE	196,024
FUND_SUMMARY	2,777,341
HOLDINGS	389,496,649
HOLDINGS_CO_INFO	2,449,421
MONTHLY_NAV	9,336,925
MONTHLY_RETURNS	9,346,422
MONTHLY_TNA	9,296,948
REAR_LOAD_DET	154,886
REAR_LOAD_GRP	50,470