CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

OCTOBER 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 added over 180,000 rows of data to the Fund_flows table. This is mostly post-2020 flows data. In the Dividends and Dividends Splits tables we corrected over 200 historical split ratio. This edit then also produced corresponding revisions to the daily and monthly returns. In the Fund_Hdr_Hist table we completed a review of chngdt and chngenddt fields. Over 40,000 changes were applied during this clean-up task. This correction provides a more accurate history of the mgmt_name and mgmt_cd changes.

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	34.35 GB
ASCII DATA	34.32 GB
CRSPACCESS	21.85 GB
R	5.32 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 73,176 total funds. Of these 30,307 are active and 42,869 are delisted.

The 30,307 active mutual fund classes are assets within 12,605 unique mutual funds (determined by unique crsp_cl_grp)

The 42,869 inactive mutual fund classes are assets within 20,786 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 397,648,453 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	319,501
CRSP_CIK_MAP	65,702
CRSP_PORTNO_MAP	78,843
DAILY_NAV	172,517,693
DAILY_RETURNS	173,385,638
DIVIDENDS	4,414,175
FRONT_LOAD_DET	108,496
FRONT_LOAD_GRP	34,295
FUND_FEES	636,226
FUND_FLOWS	2,490,672
FUND_HDR	73,176
FUND_HDR_HIST	552,511
FUND_STYLE	196,688
FUND_SUMMARY	2,807,436
HOLDINGS	397,648,453
HOLDINGS_CO_INFO	2,472,218
MONTHLY_NAV	9,427,070
MONTHLY_RETURNS	9,436,572
MONTHLY_TNA	9,386,682
REAR_LOAD_DET	154,909
REAR_LOAD_GRP	50,479

 CRSP® CENTER FOR RESEARCH IN SECURITY PRICES
An Affiliate of the University of Chicago