CRSP SURVIVOR-BIAS-FREE US MUTUAL FUND DATABASE

JANUARY 2025 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 started the cleanup of the crsp_cik_map table by updating nearly 2k rows that were missing their series or contract ciks. We plan to have this research completed by the next quarter release.

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	34.89 GB
ASCII DATA	34.88 GB
CRSPACCESS	22.19 GB
R	5.43 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 73,474 total funds. Of these 30,116 are active and 43,358 are delisted.

The 30,116 active mutual fund classes are assets within 12,637 unique mutual funds (determined by unique crsp_cl_grp)

The 43,358 inactive mutual fund classes are assets within 20,943 unique mutual funds (determined by unique crsp_cl_grp)

The biggest table is HOLDINGS with 405,047,596 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	321,417
CRSP_CIK_MAP	65,908
CRSP_PORTNO_MAP	79,181
DAILY_NAV	174,431,403
DAILY_RETURNS	175,301,371
DIVIDENDS	4,474,894
FRONT_LOAD_DET	108,789
FRONT_LOAD_GRP	34,355
FUND_FEES	643,750
FUND_FLOWS	2,525,680
FUND_HDR	73,474
FUND_HDR_HIST	524,014
FUND_STYLE	197,181
FUND_SUMMARY	2,837,247
HOLDINGS	405,047,596
HOLDINGS_CO_INFO	2,497,073
MONTHLY_NAV	9,516,598
MONTHLY_RETURNS	9,526,188
MONTHLY_TNA	9,476,059
REAR_LOAD_DET	154,984
REAR_LOAD_GRP	50,504