STOCK & INDICES RELEASE NOTES MARCH 2010 MONTHLY UPDATE

These release notes pertain to the March 2010 Monthly release of the CRSP US Stock and Indices databases.

This shipment of data utilizes the InstallShield® wizard. Because the data are compressed, data files are not accessible without first installing through the wizard. This applies to all CRSP data and software products. InstallShield® works for all three platforms: Windows, Linux, and Sun Solaris.

NEW INSTALLS

Next month, CRSP data installs will have a new look. CRSP has upgraded our install process to Install Anywhere. Changes to the install process should be largely transparent. Solaris and Linux users will need to take note of a small change in the way environment variables are set. Detailed information will be provided.

MARCH 2010 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
81647	AMERICANWEST BANCORPORATION	20010305	20100226	Name change to AMERICANWEST BANCORPORATION from AMERICAN WEST BANCORPORATION for 20010305-present
89586	EATON VANCE INSURED MUNI BD FD 2			Name change to EATON VANCE INSURED MUNI BD FD 2 from EATON VANCE IN MN BD2 throughout entire history
26032	EL PASO NATURAL GAS CO	19561226	19570204	Changed begin date to 19570205 from 19561226 and removed all data from 19561226-19570204
26032	EL PASO NATURAL GAS CO	19571231	19580102	Added delisting distribution with ex-date of 19580102 and added delisting amount, delisting pay date and delisting returns to the delisting array. Also changed delist code to 331 from 100, new perm to 20239 from 0 and new comp to 22983 from 0.
79129	GENERAL GROWTH PROPERTIES INC	20090416	20100304	Added zero nameline for 20090416-20100304 to reflect off-exchange activity
82775	HARTFORD FINANCIAL SVCS GRP INC	19970506	20100331	Name change to HARTFORD FINANCIAL SVCS GRP INC from HARTFORD FINANCIAL SVCS GROUP throughout entire history
90737	INERGY HOLDINGS L P			Name change to INERGY HOLDINGS L P from INERGY HOLDINGS LP throughout entire history
92502	KENNEDY WILSON HOLDINGS INC	20091117	03171105	Name change to KENNEDY WILSON HOLDINGS INC from KENNEDY WILSON INC for 20091117- 20100318
89604	NUVEEN INS MA TAX FR ADV MUNI FD			Name change to NUVEEN INS MA TAX FR ADV MUNI FD from NUVEEN INS MA TX FR ADV throughout entire history

CHICAGO BOOTH WICKSP[•] Center for Research in Security Prices

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending March 2010. It contains the number of securities and information about the maximums of the event arrays.

FILE CODE	# OF SECURITIES	MAX NAMES	MAX DISTS	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAZ	28347	39	1164	729	1	4	2143	10000	93324
MAZ	28317	39	1164	729	1	4	2143	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20100331	1-22338
Month-end trading calendar	19251231-20100331	1-1012
Year-end trading calendar	19251231-20111230	1-87
Quarter-end trading calendar	19251231-20111230	1-345
Weekly trading calendar	19260102-20100331	1-4396

CRSPACCESS PRODUCT INFORMATION

To simplify installation for our subscribers, data are bundled into product groups. Information relevant to each product group is listed.

PRODUCT NAME	DATABASE	MEDIA	SIZE	INDICES	PORTFOLIOS	COMPONENTS & DESCRIPTION
CRSP 1925 US Stock with Indices	FIZyyyymm	DVD	3.5 GB	All CRSP indices and portfolio asignments	All portfolios	DI - 1925 Daily US Stock & Indices MI - 1925 Monthly US Stock & Indices IF - CRSP Supplemental US Indices
CRSP 1925 US Stock	FAZyyyymm	DVD	3.1 GB	CRSP NYSE/ AMEX/ NASDAQ Value-weighted Market, CRSP NYSE/ AMEX/ NASDAQ Equal- weighted Market, S&P 500 Composite, NASDAQ Composite	NYSE/ AMEX/ NASDAQ Capitalization Deciles	DA - 1925 Daily US Stock MA - 1925 Monthly US Stock IN - CRSP Limited US Indices
CRSP 1962 US Stock	A6Zyyyymm	DVD	2.7 GB	CRSP NYSE/ AMEX/ NASDAQ Value-weighted Market, CRSP NYSE/ AMEX/ NASDAQ Equal- weighted Market, S&P 500 Composite, NASDAQ Composite	NYSE/ AMEX/ NASDAQ Capitalization Deciles	D6 - 1962 Daily US Stock M6 - 1962 Monthly US Stock IN - CRSP Limited US Indices
CRSP 1962 US Stock with Indices	AXZyyyymm	DVD	3.0 GB	See FIZ	All portfolios	DX - 1962 Daily US Stock & Indices MX - 1962 Monthly US Stock & Indices IF - CRSP Supplemental US Indices
CRSP 1925 US Indices	IFZyyyymm	DVD	112 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	TRZyyyymm	DVD	141 MB			TRZ - Daily and Monthly Treasuries
Daily Treasuries	BDZyyyymm	DVD	997 MB			BD - Daily Treasuries
Monthly Treasuries	BMZyyyymm	DVD	91.2 MB			BM - Monthly Treasuries
Mutual Fund Database	MFZyyyymm	DVD	3.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyymm	DVD	196 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyymm	DVD	186 MB			RM - Monthly REITs

 \sim

3 STOCK & INDICES RELEASE NOTES MARCH 2010 MONTHLY UPDATE

DATA INSTALLATION

Instructions and screen shots for installation are written for Windows. Differences related to Linux and Sun or media are noted.

WINDOWS:

To install data, insert your DVD into the drive and from the Start Menu, select Run d:\setupwin32.exe. Click OK.

SUN SOLARIS (DVD INSTALL):

After inserting the DVD, a file manager will open with the file, setupsolaris.bin. Double click on this setup file to begin the installation process.

LINUX(DVD INSTALL):

Upon insertion of the DVD, a file manager will open with the file, setuplinux.bin. Double click on this setup file to begin the installation process.

FCRSP 1925 US Stock a	and Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard
CRSP	Welcome to the InstallShield Wizard for CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian)
2012 av. 6665 - 1960 (11716 6	The InstallShield Wizard will install CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) on your computer. To continue, choose Next.
	CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) University of Chicago - CRSP http://www.crsp.ChicagoGSB.edu
	<u>N</u> ext > <u>C</u> ancel

After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

CRSP 1925 US Stock a	nd Indices(200712), Windows/Linux (IEEE Little Endian) - CR5P Wizard	
C R S P 34P3 = 0.000 PB FB FB	CRSP Data Media Agreement ("Agreement") The CRSP Media and the data and data products contained therein (collectively "Data Media") are an information service of CRSP The Center for Research in Security Prices, Graduate School of Business, at the University of Chicago, whose principal place of business is 105 W. Adams St. Suite 1700, Chicago, IL 60603. PLEASE READ THIS AGREEMENT CAREFULLY BEFORE USING OR OTHERWISE ACCESSING THE CRSP Data Media. This Data Media is provided by CRSP pursuant to an executed CRSP Data Subscription Agreement ("Subscription Agreement"). Your use of and	
	I accept the terms of the license agreement. I do not accept the terms of the license agreement.	
	< <u>B</u> ack <u>N</u> ext > <u>C</u> ancel	

WINDOWS: The default directory for the data installation is c:\crspdata. You may accept or modify it. Click Next. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

SUN SOLARIS & LINUX: The default directory for the data installation is /crspdata. You must have write permisson to the directory you specify, for example, /home/username/crspdata. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

+CRSP 1925 US Stock a	nd Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard 📃 🔲 🗙
	Click Next to install "CRSP 1925 US Stock and Indices(200712), Windows/Linux
CRSP 2017 40 BB90 - 10 CRI THOB	(IEEE Little Endian)" to this directory, or click Browse to install to a different directory.
	Directory Name:
	c:torspdata
	B <u>r</u> owse
0	
	< <u>B</u> ack <u>N</u> ext > <u>C</u> ancel

4

STOCK & INDICES RELEASE NOTES MARCH 2010 MONTHLY UPDATE

СЛ

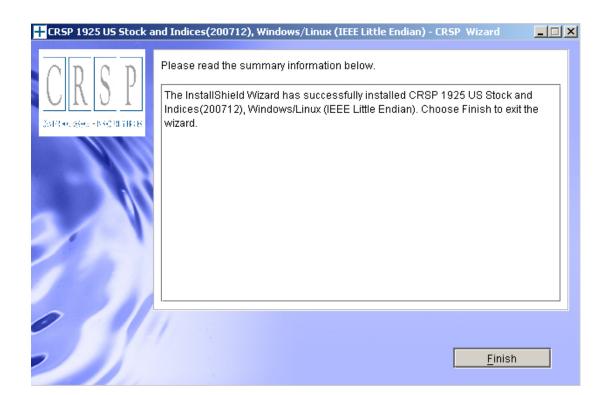
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.

+CRSP 1925 US Stock a	and Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard
open	Please read the summary information below.
UKDT	CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) will be installed in the following location:
30173 AD 38965 - IV 802 RET HELE	c:\crspdata
	with the following features:
	MIZ - CRSP 1925 Monthly US Stock and Indices DIZ - CRSP 1925 Daily US Stock and Indices IFZ - CRSP Supplemental US Indices
	for a total size:
	3452.6 MB
0	1
	< <u>Back</u> Install <u>Cancel</u>

The screen will display the status of the installation.

+CR5P 1925 US Stock and In	dices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard	_ 🗆 🗙
CRSP 2017 40 2890 - D 90 PL THE B		
	Installing CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian). Please wait	
	c:\crspdata\DIZ200712\bidlo_mod_200.bin	
	34%	
0		
	<u>C</u> ance	I

A message indicating the success of the installation appears when the process is complete. Click Finish.



SUN SOLARIS & LINUX:

After clicking Finish, a file named crsp.kshrc must be run to set the local environment variables. At the prompt, type:

. ./crsp.kshrc <enter>

Note: If you are not using ksh, modifications will be necessary. Check with your Unix administrator.

9

WINDOWS:

Location of the software and data may be checked by opening CRSP Client Environment from the CRSPAccess menu. This new utility provides users a quick and simple way of both checking and switching environment variables if necessary. Where, in the past, users had to go through the Control Panel to manipulate the environment variables, this can now be done by quick editing of the Client Environment screen.

Note: For subscribers of the CRSP Compustat Merged database, an additional CCM database environment will be displayed for the location of the Compustat data.

A CRSPAccess Client Environment	
CRSP Root	
CRSP Root Directory This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to properly.	o function
C:\CRSP	Browse
CRSP Monthly Stock	
CRSP Monthly Stock Database Directory	
c:\crspdata\MIZ200712\	Browse
CRSP Daily Stock	
CRSP Daily Stock Database Directory	
c:\crspdata\DIZ200712\	Browse
CRSP Work	
CRSP Work Directory This folder/directory is used for storage of temporary files, log files and contains subfolder hold user created files	s that may
C:\CRSP\work\	Browse
CRSP Compustat CCM	
CRSP Compustat Merged Database Directory	
c:\crspdata\CPZ200712\	Browse
Do Bemove E <u>x</u> it	1
<u>D</u> o <u>R</u> emove <u>Exit</u>	_

 $\overline{}$

UNINSTALL

For each data install, an uninstall is created on the CRSPAccess menu. Data uninstalls do not touch software environment variables. Likewise, software uninstalls do not touch data environment variables. Each uninstall is done separately. As with the install, the uninstall is wizard-driven. When uninstall is complete, users may be prompted with an option to either reboot the computer or wait until later. It is not necessary to reboot the computer after uninstalling. This reboot message may be disregarded.

Uninstall & CRSP Client Environment

Each time a path is modified in client environment, the action is recorded. Upon running uninstall, a *Restore Environment Variable* prompt will appear:



This prompt appears for each variable for each modification. Answer each prompt and continue cycling through. <u>Yes</u> is the default, which will restore environment variables back to what they were prior to the install.

 ∞