These release notes pertain to the September 2010 Monthly release of the CRSP US Stock and Index databases.

SEPTEMBER 2010 DATA EDITS

INDIVIDUAL EDITS

| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|--------|-------------------------------|------------|----------|--|
| 89168 | CHARTER FINANCIAL CORP | 20070130 | 20100928 | Added zero name line for 20070130-20100928 to reflect off-exchange activity. |
| 77427 | CHRONIMED INC | 20010618 | 20010621 | Removed all price data on 20010618-20010621 |
| 84200 | CONSOLIDATED FREIGHTWAYS CORP | 20020903 | 20020903 | Removed all price data on 20020903 |
| 77482 | DIGITRAN SYSTEMS INC | | | Replaced all high price data throughout entire history |
| 85723 | FALL RIVER GAS CO | 19971212 | 19971212 | Changed closing price to 13.875 from 37.50, high to 13.875 from 38.00, low to 13.625 from 37.50, volume to 2100 from 3300 and added ask, bid & open of 13.9375, 13.75 & 13.75, respectively, on 19971212 |
| 67002 | MATERIAL SCIENCES CORP | 20090325 | 20100919 | Added zero name line for 20090325-20100919 to reflect off-exchange activity. |
| 76435 | SAVANNAH BANCORP INC | | | Changed sharecode from 10 to 11 throughout entire history. |

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 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 | 28578 | 39 | 1232 | 855 | 1 | 4 | 2162 | 10000 | 93436 |
| MAZ | 28548 | 39 | 1232 | 855 | 1 | 4 | 2155 | 10000 | 93436 |

| CALENDAR | DATE RANGE | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| Daily trading calendar | 19251231-20100930 | 1-22465 |
| Month-end trading calendar | 19251231-20100930 | 1-1018 |
| Year-end trading calendar | 19251231-20111230 | 1-87 |
| Quarter-end trading calendar | 19251231-20111230 | 1-345 |
| Weekly trading calendar | 19260102-20100930 | 1-4422 |

CHICAGO BOOTH W | CRSP | Center for Research in Security Prices

CRSPACCESS PRODUCT INFORMATION

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

| PRODUCT NAME | DATABASE | MEDIA | SIZE | INDEXES | PORTFOLIOS | COMPONENTS & DESCRIPTION |
|--|-----------|-------|---------|--|--|---|
| CRSP 1925 US Stock and Index Database | FIZyyyymm | DVD | 3.6 GB | All CRSP indexes and portfolio asignments | All portfolios | DI - 1925 Daily US Stock & Index Database MI - 1925 Monthly US Stock & Index Database IF - CRSP Supplemental US Indexes |
| CRSP 1925 US Stock | FAZyyyymm | DVD | 3.2 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 Indexes |
| CRSP 1962 US Stock | A6Zyyyymm | DVD | 2.8 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 Indexes |
| CRSP 1962 US Stock and Index Database | AXZyyyymm | DVD | 3.1 GB | See FIZ | All portfolios | DX - 1962 Daily US Stock & Index Database MX - 1962 Monthly US Stock & Index Database IF - CRSP Supplemental US Indexes |
| CRSP 1925 US Indexes | IFZyyyymm | DVD | 113 MB | | | IF - CRSP Supplemental US Indexes |
| Daily & Monthly Treasuries | TRZyyyymm | DVD | 142 MB | | | TRZ - Daily and Monthly Treasuries |
| Daily Treasuries | BDZyyyymm | DVD | 980 MB | | | BD - Daily Treasuries |
| Monthly Treasuries | BMZyyyymm | DVD | 91.7 MB | | | BM - Monthly Treasuries |
| Mutual Fund Database | MFZyyyymm | DVD | 4.7 GB | | | MF - Mutual Funds |
| CRSP/Ziman Daily & Monthly REIT | RAZyyyymm | DVD | 164 MB | | | RD - Daily REITs RM - Monthly REITs |
| CRSP/Ziman Monthly REIT | RMZyyyymm | DVD | 8 MB | | | RM - Monthly REITs |

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.

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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.

| 1 FIZ200910 | |
|--|---|
| | Welcome to Installation Wizard for FIZ200910 |
| Welcome to Installation W CRSP License Agreement Choose Install Folder Pre-Installation Summary Installing Install Complete | This wizard will install FIZ200910 on your computer. It is strongly recommended that you quit all programs before continuing with this installation. Click the 'Next' button to proceed to the next screen. You may cancel this installation at any time by clicking the 'Cancel' button. FIZ200910 University of Chicago - CRSP http://www.crsp.ChicagoBooth.edu |
| InstallAnywhere | Previous Next |

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**.



WINDOWS: The default directory for the data installation is c:\crspdata. You may accept or modify it. Click Next.

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.

| 🗏 FIZ200910 | |
|--|---|
| | Choose Install Folder |
| Welcome to Installation W CRSP License Agreement Choose Install Folder Pre-Installation Summary Installing | Click Next to install "FIZ200910" to the following directory, or click CHOOSE to install to a different directory. |
| Install Complete | Directory Name |
| | C:\crspdata |
| | Restore Default Folder Choose |
| CREP | |
| InstallAnywhere | |
| Cancel | Previous Next |

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



The screen will display the status of the installation.



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



LINUX AND SUN SOLARIS ENVIRONMENT VARIABLES

Important Change for Sun Solaris & Linux Installations:

Following previous installs, the crsp.kshrc file was run upon completion to set both environment variables and software alias values. This new version of InstallAnywhere sets the environment variables directly on the system when the software is installed. The crsp.kshrc file must still be run to set the aliases.

A user may wish to revert back to a previous cut of data or a previous version of the software. In order to do so, CRSP provides shell scripts for users to run that will create a custom-named kshrc file that the user may run to set environment variables at the session level. This process also provides a way for a system administrator to create a script that can be put into the system login process so that the environment variables are seen by all users.

To use a shell script for generating an initialization script file, follow these steps:

1. cd to the root directory where program files have been loaded.

cd accbin

2. If you are running csh shell, enter

source crsp_setup.csh

If you are running ksh or bash shell, enter

./ crsp_setup.sh

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3. The script will prompt for data, root, and log directories. Follow the instructions on the prompts in terms of trailing slashes in directory names.

The script will create new scripts, mycrsp.cshrc in csh or mycrsp.kshrc in ksh. mycrsp is the default that may be changed.

Note: When creating a custom kshrc file, be aware that it will overwrite a like-named file if one exists rather than create a new version. The kshrc file will overwrite all environment variables, so must be completely filled in.

env | grep CRSP can be used to check the CRSP environment variables set.

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, additional CCM database environments will be displayed for the location of the Compustat data.

| CRSP Client Environment | | | | |
|--|------------------------|---------------|----------------------------|---|
| CRSP Root | | | | |
| CBSP Boot Directory | | | | |
| This folder/directory contains the CRSP root subfolders that will | allow the CRSP utiliti | es to functi | on properly. | |
| | | | | |
| C:\crsp314\ | | | browse | |
| | | | | _ |
| CRSP Monthly Stock | | | | |
| CRSP Monthly Stock Database Directory | | | | |
| | | | | |
| | | | | _ |
| C:\crspdata\MI200910 | | | browse | |
| | | | | |
| CRSP Daily Stock | | | | |
| CRSP Daily Stock Database Directory | | | | |
| | | | | |
| Citarua datas DI 200910 | | | browno | |
| C. VCISPOBIA DI200310 | | | DIOWSE | |
| | | | | |
| CBCB)/(I | | | | |
| CRSP Work | | | | |
| CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files for file | s and contains subfr | olders that r | nau | |
| CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log file hold user created files | s and contains subfo | olders that r | nay | |
| CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log file hold user created files [C:\crsn314\work\] | s and contains subfe | olders that r | nay browse | |
| CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log file hold user created files C:\crsp314\work\ | is and contains subfo | olders that r | nay browse | |
| CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log file hold user created files [C:\crsp314\work\ CRSP Computat CCM - CCM Format | is and contains subfo | olders that r | nay browse | |
| CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log file hold user created files [C:\crsp314\work\ CRSP Compustat CCM - CCM Format CRSP Compustat Merced CM Database Directory | is and contains subfo | olders that r | nay browse | |
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UNINSTALL

To uninstall the data, go through Start > Control Panel > Add or Remove Programs. The data will appear in the Add or Remove Programs list as the volume label and cut date of the database. For example, the October cut of the 1925 US Stock and Index Database will be displayed as FIZ200910. Highlight your selection, click on the Change/Remove button and follow the prompts.