# **STOCK & INDEX RELEASE NOTES**

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

# NOVEMBER 2010 DATA EDITS

## **GROUP EDITS**

| BEGIN DATE | END DATE | DESCRIPTION   |
|------------|----------|---|
| 2004       | 2008     | Reviewed 50 cases where duplicate data appeared in consecutive name history rows during 2004-2008. The duplicate rows were removed. |

#### **INDIVIDUAL EDITS**

| PERMNO | COMPANY NAME                     | BEGIN DATE | END DATE | DESCRIPTION  |  |
|--------|----------------------------------|------------|----------|--|--|
| 85340  | BLACKROCK MUNIHLDGS INV QLTY FD  | 19970929   | 20101130 | Changed sharecode from 14 to 44 throughout entire history  |  |
| 60898  | BOWL AMERICA INC                 | 20101015   | 20101015 | Added quarterly distribution with a dividend amount of \$0.155 on ex-date 20101015               |  |
| 38420  | CHEMTURA CORP                    | 19620813   | 20101130 | Added zero name line for 20090319-20101110 to reflect off-<br>exchange activity                  |  |
| 92475  | CHINA CERAMICS CO LTD            | 20091229   | 20101102 | Added zero namelines for 20091229-20101102 to reflect of exchange activity                       |  |
| 65912  | EQUITY INC FD 1ST SER A T & T SH |            |          | Changed sharecode from 73 to 74 for entire history   |  |
| 89063  | KINGSWAY FINANCIAL SERVICES INC  | 20050311   | 20050311 | Changed distribution code to 1332 from 1232 for distribution on ex-date 20050311                 |  |
| 92494  | LIBERTY ACQUISITION HLDGS CORP   | 20071219   | 20101029 | Changed name from LIBERTY ACQUISITION HOLDGS CORP to LIBERTY ACQUISITION HLDGS CORP              |  |
| 89602  | NUVEEN INS NY TX FR ADV MUN FD   | 20021122   | 20101029 | Changed sharecode from 14 to 44  |  |
| 90092  | SABRA HEALTHCARE REIT INC        |            |          | Changed issuno to 67182 from 36839 and compno to 2003151 from 60051390 throughout entire history |  |
| 79438  | SUN HEALTHCARE GROUP INC         |            |          | Changed compno to 2003151 from 60051390 throughout entire history                                |  |
| 88806  | UNITEK GLOBAL SERVICES INC       | 20050919   | 20101110 | Added zero name line for 20010730-20101110 to reflect off-<br>exchange activity                  |  |
| 28388  | VORNADO INC                      | 19930326   | 19930326 | Added 3-for-2 stock split on ex-date 19930326  |  |
| 11845  | WPPPLC                           | 20101006   | 20101006 | Changed dividend amount to 0.48094 from 0.46132 for distribution on ex-date 20101006             |  |
| 86097  | WASTE CONNECTIONS INC            | 20101027   | 20101027 | Changed dividend amount to 0.15 from 0.075 for distribution on ex-date 20101027                  |  |

# FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending November 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       | 28651           | 39        | 1253      | 897        | 1           | 4          | 2187       | 10000        | 93436       |
| MAZ       | 28621           | 39        | 1253      | 897        | 1           | 4          | 2187       | 10000        | 93436       |

| CALENDAR                     | DATE RANGE        | DATE INDEX RANGE |  |
|------------------------------|-------------------|------------------|--|
| Daily trading calendar       | 19251231-20101130 | 1-22507          |  |
| Month-end trading calendar   | 19251231-20101130 | 1-1020           |  |
| Year-end trading calendar    | 19251231-20111230 | 1-87             |  |
| Quarter-end trading calendar | 19251231-20111230 | 1-345            |  |
| Weekly trading calendar      | 19260102-20101130 | 1-4431           |  |

# 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<br>Index Database | FIZyyyymm | DVD   | 3.6 GB  | All CRSP indexes and portfolio asignments  | All portfolios                                     | DI - 1925 Daily US Stock & Index Database<br>MI - 1925 Monthly US Stock & Index<br>Database<br>IF - CRSP Supplemental US Indexes |
| CRSP 1925 US Stock                       | FAZyyyymm | DVD   | 3.2 GB  | CRSP NYSE/ AMEX/<br>NASDAQ Value-weighted<br>Market, CRSP NYSE/<br>AMEX/ NASDAQ Equal-<br>weighted Market, S&P<br>500 Composite, NASDAQ<br>Composite | NYSE/ AMEX/<br>NASDAQ<br>Capitalization<br>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/<br>NASDAQ Value-weighted<br>Market, CRSP NYSE/<br>AMEX/ NASDAQ Equal-<br>weighted Market, S&P<br>500 Composite, NASDAQ<br>Composite | NYSE/ AMEX/<br>NASDAQ<br>Capitalization<br>Deciles | D6 - 1962 Daily US Stock<br>M6 - 1962 Monthly US Stock<br>IN - CRSP Limited US Indexes   |
| CRSP 1962 US Stock and<br>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 &<br>Monthly REIT       | RAZyyyymm | DVD   | 164 MB  |  |  | RD - Daily REITs<br>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:

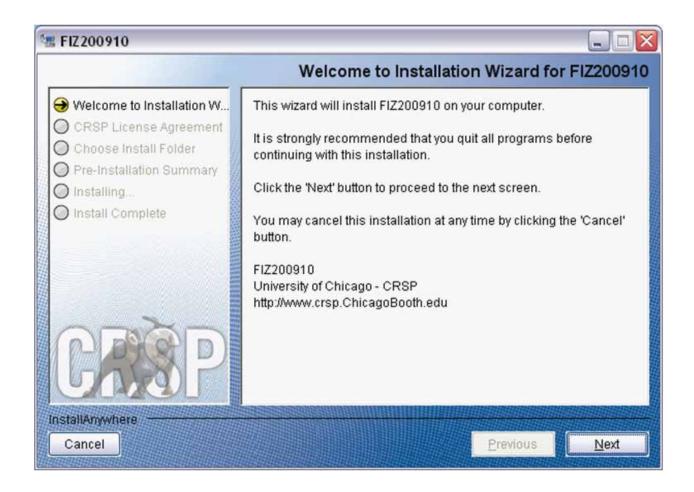
To install data, insert your DVD into the drive and from the Start Menu, select Run d:\setupwin32.exe. Click OK.

#### SUN SOLARIS (DVD INSTALL):

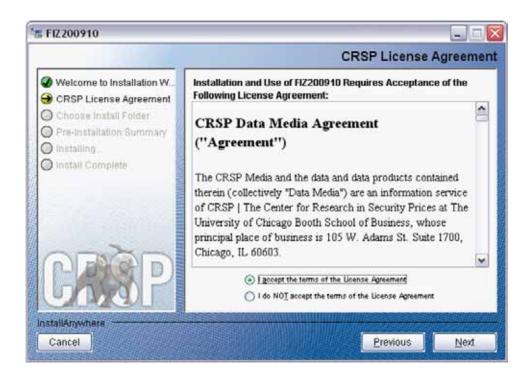
After inserting the DVD, a file manager will open with the file, setupsolaris.bin. Double click on this setup file to begin the installation process.

#### 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.



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**.

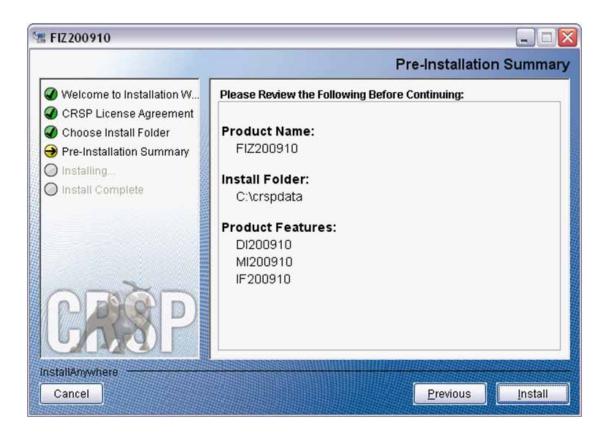


WINDOWS: The default directory for the data installation is c:\crspdata. You may accept or modify it. Click Next.

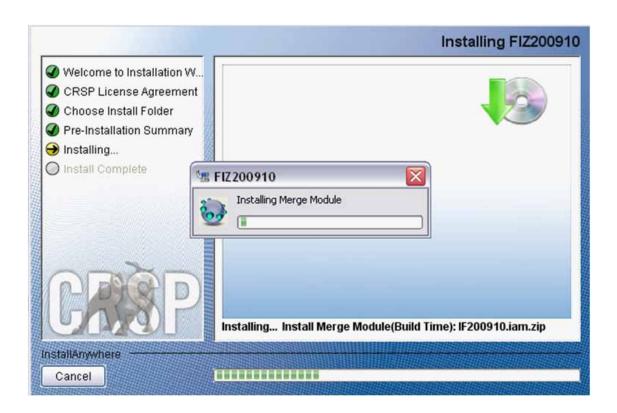
**SUN SOLARIS & LINUX:** The default directory for the data installation is /crspdata. You must have write permisson to the directory you specify, for example, /home/username/crspdata.



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 <code>crsp.kshrc</code> 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 <code>crsp.kshrc</code> 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

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.



## 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.