STOCK & INDEX RELEASE NOTES

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

CITIGROUP VOLUMES

There are four dates where the daily trading volume for Citigroup ,PERMNO 70519, Ticker C, exceeds our database's maximum value (2147483648). Instead of inserting a false value into the database, we have listed the volumes for these dates as -99 (missing). The true trading volume values for those dates:

| DATE | VOLUME |
|----------|------------|
| 20090805 | 2674463281 |
| 20091217 | 3772638437 |
| 20091218 | 2813697156 |
| 20101207 | 3267829406 |

DECEMBER 2010 DATA EDITS

GROUP EDITS

| BEGIN DATE | END DATE | DESCRIPTION |
|------------|----------|---|
| 20091231 | 20101231 | Reviewed and updated 60 securities for shares outstanding values that have not been updated in over a year from 2009-2010. |
| 20091231 | 20100908 | Reviewed and updated 105 securities for shares outstanding values that have not been updated in over a year from 2009-2010. |
| 20101126 | 20101126 | Corrected 98 cases where the closing prices were revised on 20101126 |

INDIVIDUAL EDITS

| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|--------|--------------------------------|------------|----------|--|
| 90643 | ACCURIDE CORP | 20081112 | 20101221 | Added zero nameline to refelct off-exchange activity for 20081112-20101221. |
| 84179 | C N H GLOBAL N V | 20030401 | 20101130 | Changed name from C N H GLOVAL N V to C N H GLOBAL N V |
| 92111 | CARE INVESTMENT TRUST INC | 20100826 | 20100826 | Added next date of 20100903 and next price of 7.00. |
| 70519 | CITIGROUP INC | 20091217 | 20091218 | Changed volume to -99 from 2147483296 on 20091217 & 20091218 |
| 70519 | CITIGROUP INC | 20090805 | 20090805 | Changed volume to -99 from 2147483000 on 20090805 |
| 79364 | EK CHOR CHINA MOTORCYCLE CO LT | 20030620 | 20030623 | Changed delist code from 570 to 233 on 20030620 and added delisting distribution of 3.75 on 20030623. |
| 86105 | ENTERPRISE OIL PLC | 20020626 | 20020626 | Added next date of 20020627 and next price of -33.071. |
| 87032 | FLETCHER BUILDING LTD | 20020815 | 20020816 | Changed delist code from 551 to 331 on 20020815 and added delisting distribution of 20.63 on 20020816. |
| 88923 | FLETCHER BUILDING LTD | 20020613 | 20020614 | Changed delist code from 560 to 333 on 20020613 and added delisting distribution of 19.07 on 20020614. |
| 62287 | HUNT CORP | 20021213 | 20021214 | Changed delist code from 551 to 233 on 20021213 and added delisting distribution of 12.50 on 20021214. |

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| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|--------|-------------------------------|------------|----------|--|
| 90869 | PHARMAXIS LTD | 20080731 | 20080731 | Changed closing price to -22.06 from -42.00, closing ask to 24.00 from 74.00 & closing bid to 20.12 from 10.00 on 20080731 |
| 90328 | QUILMES INDUSTRIAL QUINSA S A | 20080211 | 20080211 | Added next date 20080220 and next price -76.20 |
| 83727 | TELEFONICA DEL PERU SA | 20040227 | 20040227 | Changed delist code from 570 to 601 and added delisting distribution of 3.56 on 20040228 on 20040227. |
| 91834 | TRIANGLE CAPITAL CORP | 20070215 | 20101229 | Sharecode change from 11 to 14 for entire history. |

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 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 | 28703 | 39 | 1261 | 918 | 1 | 4 | 2201 | 10000 | 93436 |
| MAZ | 28673 | 39 | 1261 | 918 | 1 | 4 | 2201 | 10000 | 93436 |

| CALENDAR | DATE RANGE | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| Daily trading calendar | 19251231-20101231 | 1-22529 |
| Month-end trading calendar | 19251231-20101231 | 1-1021 |
| Year-end trading calendar | 19251231-20111230 | 1-87 |
| Quarter-end trading calendar | 19251231-20111230 | 1-345 |
| Weekly trading calendar | 19260102-20101231 | 1-4435 |

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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 | 3.5 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 | 114 MB | | | IF - CRSP Supplemental US Indexes |
| Daily & Monthly Treasuries | TRZyyyymm | DVD | 147 MB | | | TRZ - Daily and Monthly Treasuries |
| Daily Treasuries | BDZyyyymm | DVD | 990 MB | | | BD - Daily Treasuries |
| Monthly Treasuries | BMZyyyymm | DVD | 92.7 MB | | | BM - Monthly Treasuries |
| Mutual Fund Database | MFZyyyymm | DVD | 4.9 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 |

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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.

| 🗏 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 Cancel | 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.



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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.



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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

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 Root CRSP Root Directory This folder/directory contains the CRSP root subfolders that will allow t | te CRSP utilities to function properly. |
|---|--|
| C.\crsp314\ | browce |
| CRSP Monthly Stock | |
| CRSP Monthly Stock Database Directory | |
| C \cmpdata\MI200910 | browse |
| CRSP Daily Stock | |
| CRSP Daily Stock Database Directory | |
| | |
| C.\cmpdela\D1200910 | browse |
| C \crapdala\D1200910 CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log files and | contains subfolders that may |
| C \csspdala\D1200910 CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log files and hold user created files | contains subfolders that may |
| C \crapdala\D1200910 CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log files and hold user created files C \crap314\work\ | contains subfolders that may |
| C \crupdala\D1200910 CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log files and hold user created files C \crup314\work\ CRSP Computed CCM - CCM Format | contains subfolders that may |
| C:\crapdala\D1200910 CRSP Work: Directory This folder/directory is used for storage of temporary files, log files and hold user created files C:\crap314\work\ CRSP Computed CCM - CCM Format CRSP Computed Merged CM Database Directory | contains subfolders that may browse |
| C:\crapdala\D1200910 CRSP Work: CRSP Work: Directory This folder/directory is used for storage of temporary files. log files and hold user created files C:\crap314\work\ CRSP Computed CCM - CCM Format CRSP Computed CCM - CCM Format CRSP Computed Merged CM Database Directory C:\crapdala\CM2200909\ | contains subfolders that may browse |
| C \crupdala\D1200910 CRSP Work: CRSP Work Directory This folder/directory is used for storage of temporary files, log files and hold user created files C \crup314\work\ CRSP Computet CCM - CCM Format CRSP Computet Merged CM Database Directory C \crupdala\CM2200909\ CRSP Computet CCM - CST Format | contains subfolders that may browse browse |
| C \crapdala\D1200910 CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log files and hold user created files C \crap314\work\ CRSP Computed CCM - CCM Format CRSP Computed Merged CM Database Directory C \crapdala\CM2200909\ CRSP Computed CCM - CST Format CRSP Computed CM - CST Format | contains subfolders that may browse |

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.

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