STOCK & INDEX RELEASE NOTES

These release notes pertain to the March 2012 Quarterly release of the CRSP US Stock and Index databases.

NEW FILES

Beginning with our April shipments, all CRSPAccess databases include five new files that account for less than 1 MB of space. These files do not contain data, but provide infrastructure that will be needed sometime in the future. There is no action required on your part and you will not experience performance differences or note any differences at all in your current processes.

These files are a result of planning ahead for anticipated new products, and to allow physical growth in some of our existing products. The inclusion of these additional files will allow for backward compatibility and for a transparent transition to the future software upgrades that will support our products.

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
28652	ARMSTRONG PHARMACEUTICALS INC	19911028	19911028	Changed closing price to -3.531 from -3.375, high to 3.625 from 0 and low to 3.437 from 0 for 19911028.
71538	BALDWIN TECHNOLOGY CO INC	19870116	20120330	Name changed from BALDWIN TECHNOLOGY INC to BALDWIN TECHNOLOGY CO INC for entire history.
27158	CENTRAL SOYA INC	19621224	19621224	Changed closing price to -33.00 from -30.00 to reflect bid/ask average for 19621224.
16782	CHICKASHA COTTON OIL CO	19621005	19621005	Changed closing price to -23.50 from -20.75 and volume to 0 from -99 to reflect bid/ask average for 19621005.
16096	CITY STORES CO	19751001	19751027	Changed closing prices for 19751001 to 0 from -1.9375 and volume to -99, for 19751007 closing price to 0 from -1.875 and volume to -99, for 19751008 closing price to 0 from -1.8125 and volume to -99, for 19751009 closing price to 0 from -1.8125 and volume to -99, for 19751010 closing price to 0 from -1.8125 and volume to -99, for 19751013 closing price to 0 from -1.8125 and volume to -99, for 19751021 to 0 from -1.9375 and volume to -99, for 19751027 to 0 from -1.8125 and volume to -99
12519	CLAYMORE E T F TRUST	20111228	20111228	Changed the distribution code to 1272 from 1222 on ex-date 20111228 with the dividend amount of 0.021. Changed regular distribution with a dividend amount to 0.089 from 0.89 on ex-date 20111228.
10046	COMMERCIAL PROGRAMMING UNLMTD	19860225	19860225	Changed close price to -15.875 from -15.375 and volume to 0 from 8500 to reflect bid/ask average for 19860225.
28994	HOME FIN GROUP INC	19620813	19620813	Changed closing price to -10.125 from -12.750, high to 10.375 from 0, low to 9.875 from 0, and volume to 0 from -99 to reflect bid/ask average for 19620813.

CHICAGO BOOTH WINCH CRSP Center for Research in Security Prices

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
12899	MARKET VECTORS E T F TRUST	20110901	20120201	Changed distribution code from 1222 to 1223 on ex-dates from 20110901 to 20111201 and 20120201. Split capital gains amount of 0.1475 to monthly distribution with dividend amount of 0.13 and capital gains amount of 0.0175 on ex-date 20111228.
92888	MARKET VECTORS E T F TRUST	20090302	20111003	Changed distribution code from 1222 to 1223 on ex-dates from 20090302 to 20111003.
92572	MARKET VECTORS E T F TRUST	20080401	20081103	Changed distribution code from 1222 to 1223 on ex-dates from 20080401 to 20080602 and 20081103.
92496	MARKET VECTORS E T F TRUST	20071228	20081103	Changed distribution code from 1222 to 1223 on ex-dates from 20071228 to 20080401 and 20081103.
92539	MARKET VECTORS E T F TRUST	20080125	20081024	Changed distribution code from 1222 to 1223 on ex-dates from 20080125 to 20080324 and 20081024.
78447	TARO PHARM INDUSTRIES LTD	20061214	20120321	Added zero nameline to reflect off-exchange activity from 20061214 to 20120321.
75652	TEVA PHARMACEUTICAL INDS LTD	20120223	20120223	Change quarterly distribution amount to 0.26295 from 0.26676 on ex- date 20120223.
83835	TORONTO DOMINION BANK ONT	19960830	20020430	Changed shares outstanding for 19960830-20020430
81577	WASHINGTON FEDERAL INC	20000301	20120229	Changed SIC code to 6035 from 6712 for 20000301-20120229

FEBRUARY 2012 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
92216	AGFEED INDUSTRIES INC	20111219	20120131	Removed all data from 20111220-20120131 and added delisting information on 20111219.
92938	CHINA NATURAL GAS INC	20110920	20120131	Removed all data from 20110921-20120131 and added delisting information on 20110920.
92239	CONCHO RESOURCES INC	20100301	20120131	Changed company name to CONCHO RESOURCES INC from ONCHO RESOURCES INC for 20100301-present
89199	DEUTSCHE BANK A G	20100922	20100922	Changed acquiring permno to 95564 from 55564 on ex-date 20100922.
76573	MUELLER INDUSTRIES INC	20041027	20041027	Changed distribution code to 3852 from 3988 for distribution on ex-date 20041027
65875	VERIZON COMMUNICATIONS INC	20100702	20100702	Changed dividend amount to 1.764292 from 7.764292 for stock distribution on ex-date 20100702

JANUARY 2012 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
45583	ANGELICA CORP	19721101	19721101	Removed declare date for distribution on ex-date 19721101
27561	BALTIMORE & OHIO RR CO	19661219	19661216	Changed declare dates to 19661219 from 19630204 for delisting distributions on ex-date 19661219
87381	CITY TELECOM H K LTD	20111216	20111216	Changed semi-annual dividend amount to 0.38617 from 0.38565 on ex-date 20111216.
92947	DUOYUAN GLOBAL WATER INC			Removed halt record and changed enddate from 2011230 to 20110419.
52679	HANCOCK JOHN INVS TR	19800414	19800414	Changed declare date to 19800403 from 19400403 for distribution on ex-date 19804014.
93376	ISHARES INC			Company name changed to ISHARES INC from ISHARES TRUST for entire history.
12949	ISHARES INC			Company name changed to ISHARES INC from ISHARES TRUST for entire history.

 \sim

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
85616	LAN AIRLINES S A	20110105	20110908	Changed distribution code to 1212 from 1232 for ex-dates 20110105 and 20110908, to 1212 from 1242 for ex-date 20110511 and removed declare date for ex-date 20110908.
80004	MARINA BIOTECH INC	19931207	20080610	Changed name history from NASTECH PHARMACEUTICAL INC to NASTECH PHARMACEUTICAL CO INC for 19931207 - 20080610.
75096	MERIDIAN POINT REALTY TR VI CO	19960223	19960223	Removed declare dates for delistiing distributions on ex-date 19960223
90393	NASTECH PHARMACEUTICAL CO INC			Changed name history from NASTECH PHARMACEUTICAL INC to NASTECH PHARMACEUTICAL CO INC thoughout entire history.
92633	POWERSHARES E T F TRUST	20120113	20120113	Distribution code changed to 1222 from 1212 for exdate 20120113.
89756	REMARK MEDIA INC	20050714	20071002	Changed name history from INTAC INTERNATIONAL to INTAC INTERNATIONAL INC for 20050714 - 20071002.
76123	ST JOE CO	19720917	19720917	Changed declare date to 19920908 from 19720908 for distribution on ex-date 19920917.
15317	WESTERN MARYLAND RY CO	19751028	19751028	Removed declare date for distribution on ex-date 19751028.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending March 2012. 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	29312	39	1432	1228	1	4	2370	10000	93436
MAZ	29283	39	1432	1228	1	4	2370	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20120330	1-22843
Month-end trading calendar	19251231-20120330	1-1036
Year-end trading calendar	19251231-20131231	1-89
Quarter-end trading calendar	19251231-20131231	1-353
Weekly trading calendar	19260102-20120330	1-4500

ω

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	3.7 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	3.3 GB	CRSP NYSE/ AMEX/ NASDAQ Value-weighted Market, CRSP NYSE/ AMEX/ NASDAQ Equal- weighted Market, S&P 500 Composite, NASDAQ Composite		DA - 1925 Daily US Stock MA - 1925 Monthly US Stock IN - CRSP Limited US Indexes
CRSP 1962 US Stock	A6Zyyyymm	DVD	2.9 GB	CRSP NYSE/ AMEX/ NASDAQ Value-weighted Market, CRSP NYSE/ AMEX/ NASDAQ Equal- weighted Market, S&P 500 Composite, NASDAQ Composite		D6 - 1962 Daily US Stock M6 - 1962 Monthly US Stock IN - CRSP Limited US Indexes
CRSP 1962 US Stock and Index Database	AXZyyyymm	DVD	3.2 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	115 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyymm	DVD	7.6 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyymm	DVD	217 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyymm	DVD	1.16 MB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyymm	DVD	1.14 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyymm	DVD	6 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyymm	DVD	214 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyymm	DVD	10 MB			RM - Monthly REITs

STOCK & INDEX RELEASE NOTES MARCH 2012 QUARTERLY UPDATE

СЛ

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):

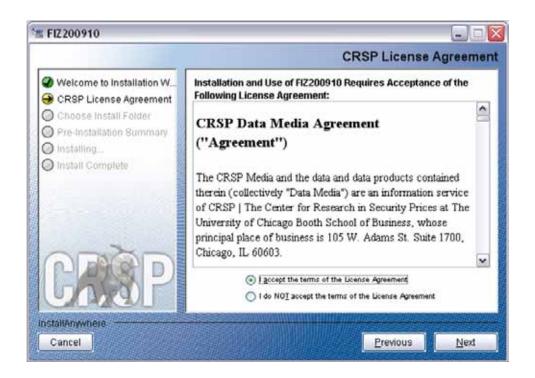
After inserting the DVD, a file manager will open with the file, setupsolaris.bin. Double click on this setup file to begin the installation process.

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.

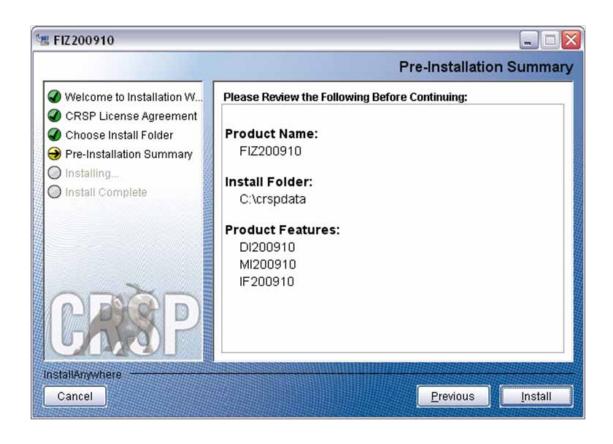
🗏 FIZ200910	
	Choose Install Folder
 Welcome to Installation W CRSP License Agreement Choose Install Folder Pre-Installation Summary Installing 	Click Next to install "FIZ200910" to the following directory, or click CHOOSE to install to a different directory.
Install Complete	Directory Name
CREP	C:\crspdata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

STOCK & INDEX RELEASE NOTES

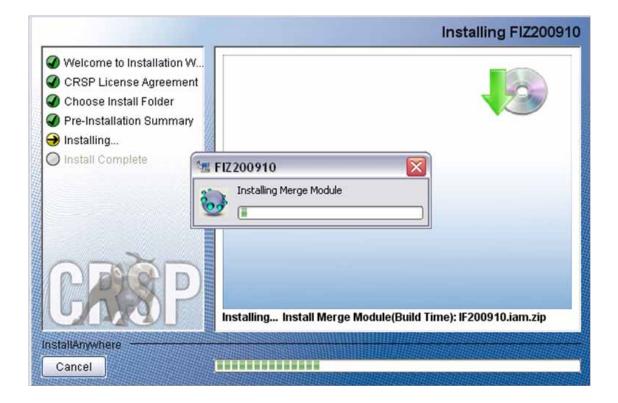
9

 $\overline{}$

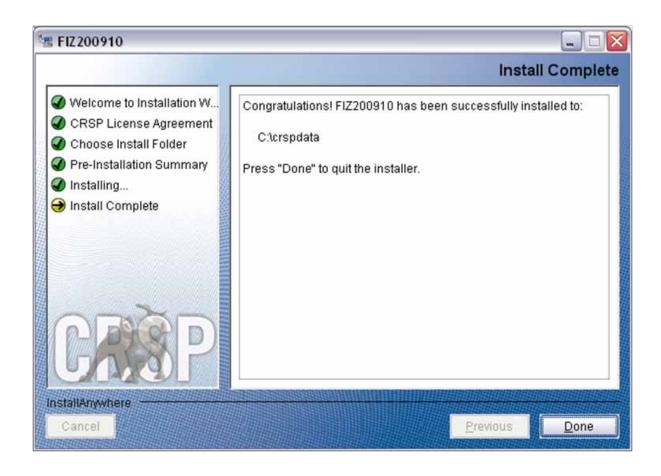
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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

Q

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	1 h
CRSP Root Directory This folder/directory contains the CRSP root subfolders that will allow the CR	SP utilities to function properly.
C\cnp314\	browse
CRSP Monthly Stock	
CRSP Monthly Stock. Database Directory	
C:\cmpdsta\MI200910	browse
CRSP Daily Stock	
CRSP Daily Stock Database Directory	
C \cmpdata\DI200910	browse
C \crapdata\Di200910 CRSP Work	browse
CRSP Work. CRSP Work Directory This tolder/directory is used for storage of temporary files, log files and conta	
CRSP Work. CRSP Work Directory This tolder/directory is used for storage of temporary files, log files and conta hold user created files	ris subfolders that may
CRSP Work CRSP Work Directory This tolder/directory is used for storage of temporary files, log files and conta hold user created files [C:\cmp314\work\	ris subfolders that may
CRSP Work CRSP Work Directory This tokler/directory is used for storage of temporary files, log files and conta hold user created files [C:\cmp314\work\ CRSP Computed CCM - CCM Format	ris subfolders that may
CRSP Work CRSP Work Directory This folder/directory is used for storage of temporary files, log files and conta hold user created files C \crap314\work\ CRSP Compusitat CCM - CCM Format CRSP Compusitat Merged CM Database Directory	ns subfolders that may browse
CRSP Work CRSP Work Directory This tokler/directory is used for storage of temporary files, log files and conta hold user created files [C:\crsp314\work\] CRSP Computat CCM - CCM Format CRSP Computat Merged CM Database Directory [C:\crspdata\CMZ200909\]	ns 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.