

These release notes pertain to the September 2012 Monthly release of the CRSP US Stock and Index databases.

SEPTEMBER 2012 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
2005	2012	Reviewed permnos with SIC code of 0 or 9999 and a halt or zero nameline. Added valid SIC codes to 47 rows of names history.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
93129	CHINA VALVES TECHNOLOGY INC	20120713	20120831	Removed all data from 20120716-20120831 and added delisting information on 20120713
89778	CHUNGHWA TELECOM CO LTD	20110107	20110126	Changed ex-date, record date, and pay date for reverse split to 20110107 from 20110126.
89778	CHUNGHWA TELECOM CO LTD	20100120	20100120	Added distribution on ex-date 20100120.
92118	COMPANHIA ENERGETICA DE MINAS	20100430	20110502	Split distribution on ex-date 20100430 into two parts. Split distribution on ex-date 20110504 into two parts.
12947	E G A EMERGING GLOBAL SHARES TR	20110926	20120625	Changed distribution code to 1232 from 1212 on ex-dates 20110926, 20111223, 20120326, and 20120625.
90724	EAGLE BULK SHIPPING INC	20120522	20120522	Changed CUSIP to Y2187A10 from Y2187A11 on 20120522.
75290	ENDESA S A	20070313	20070313	Deleted duplicate distribution with ex-date 20070313.
88923	FLETCHER BUILDING LTD	20011109	20011109	Added distribution on ex-date 20011109
84083	HARMONY GOLD MINING CO LTD	20100915	20120307	Changed distribution code to 1242 from 1212 on ex-dates 20030226 and 20030903, to 1242 from 1252 on ex-date 20120307, and to 1252 from 1242 on ex-date 20090916.
90612	I N G GLOBAL EQU DIV & PREM OPP	20060330	20061129	Changed shares outstanding to 95687 from 95639 for 20060330-20060427 and to 95687 from 27445 for 20060428-20061129
89704	INTERCONTINENTAL HOTELS GRP PLC	20070604	20070604	Added cash distribution of \$4.00 on ex-date 20070604
13199	ISHARES INC			Changed SIC code to 6726 from 0 for entire history
13271	ISHARES INC			Changed SIC code to 6726 from 0 for entire history
13269	ISHARES INC			Changed SIC code to 6726 from 0 for entire history
13270	ISHARES INC			Changed SIC code to 6726 from 0 for entire history
13268	ISHARES INC			Changed SIC code to 6726 from 0 for entire history
13272	ISHARES INC			Changed SIC code to 6726 from 0 for entire history
90902	ITURAN LOCATION & CONTROL LTD	20120608	20120608	Changed distribution code to 1232 from 1252 on ex-date 20120608.
89307	MANTECH INTERNATIONAL CORP	20120307	20120606	Changed distribution code to 1232 from 1242 on ex-dates 20120307 and 20120606
88489	P C C W LTD	20001122	20060927	Added missing declare dates, and changed dividend amounts, distribution codes, and pay dates on ex-dates 20001122, 20041115, 20050518, 20050921, 20060518, and 20060927.
87339	PARTNER COMMUNICATIONS CO LTD	20120827	20120827	Changed dividend amount from 0.255674 to 0.259517 on ex-date 20120827
13359	ROYAL BANK SCOTLAND GROUP PLC	20120419	20120831	Removed from subscriber database. Share code changed from 73 to 7.

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
83604	S K TELECOM CO LTD	20080626	20080626	Added distribuion on ex-date of 20080626
88645	SILICONWARE PRECISION INDS CO LT	20120716	20120716	Changed dividend amount of an annual distribution from 0.237601 to 0.23683 on ex-date 20120716.
93435	SINO CLEAN ENERGY INC	20120518	20120831	Removed all data from 20120521-20120831 and added delisting information on 20120518.
87444	SMITH & NEPHEW P L C	20000807	20000807	Changed ex-date for dividend to 20000807 from 20000802; changed ex-date, record date, and pay date for reverse split to 20000807 from 20000804.
12409	SUN HEALTHCARE GROUP INC NEW			Changed SIC code to 8051 from 0 for entire history
13380	T C P CAPITAL CORP	20120613	20120613	Changed distribution code to 1232 from 1212 on ex-date 20120613
75142	TELEFONOS DE MEXICO S A B DE C A	20080925	20080925	Deleted duplicate distribution on ex-date 20080925
76655	TOYOTA MOTOR CORP	20070330	20070330	Added distribution on ex-date 20070330.
13313	U B S AG	20120321	20120831	Removed from subscriber database. Share code changed from 73 to 7.
75418	VODAFONE GROUP PLC NEW	20060731	20060731	Added distribution with ex-date 20060731.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 2012. It contains the number of securities and information about the maximums of the event arrays.

FILE CODE	# OF SECURITIES	MAX NAMES	MAX DSTS	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAZ	29475	39	1500	1352	1	4	2391	10000	93436
MAZ	29446	39	1500	1352	1	4	2391	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20120928	1-22969
Month-end trading calendar	19251231-20120928	1-1042
Year-end trading calendar	19251231-20131231	1-89
Quarter-end trading calendar	19251231-20131231	1-353
Weekly trading calendar	19260102-20120928	1-4526

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	FIZyyyyymm	DVD	3.8 GB	All CRSP indexes and portfolio assignments	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	FAZyyyyymm	DVD	3.4 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	A6Zyyyyymm	DVD	3.0 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	AXZyyyyymm	DVD	3.3 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	IFZyyyyymm	DVD	116 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	DVD	8.13 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	225 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.2 MB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyyyymm	DVD	1.15 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	DVD	6 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	217 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	10.2 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:

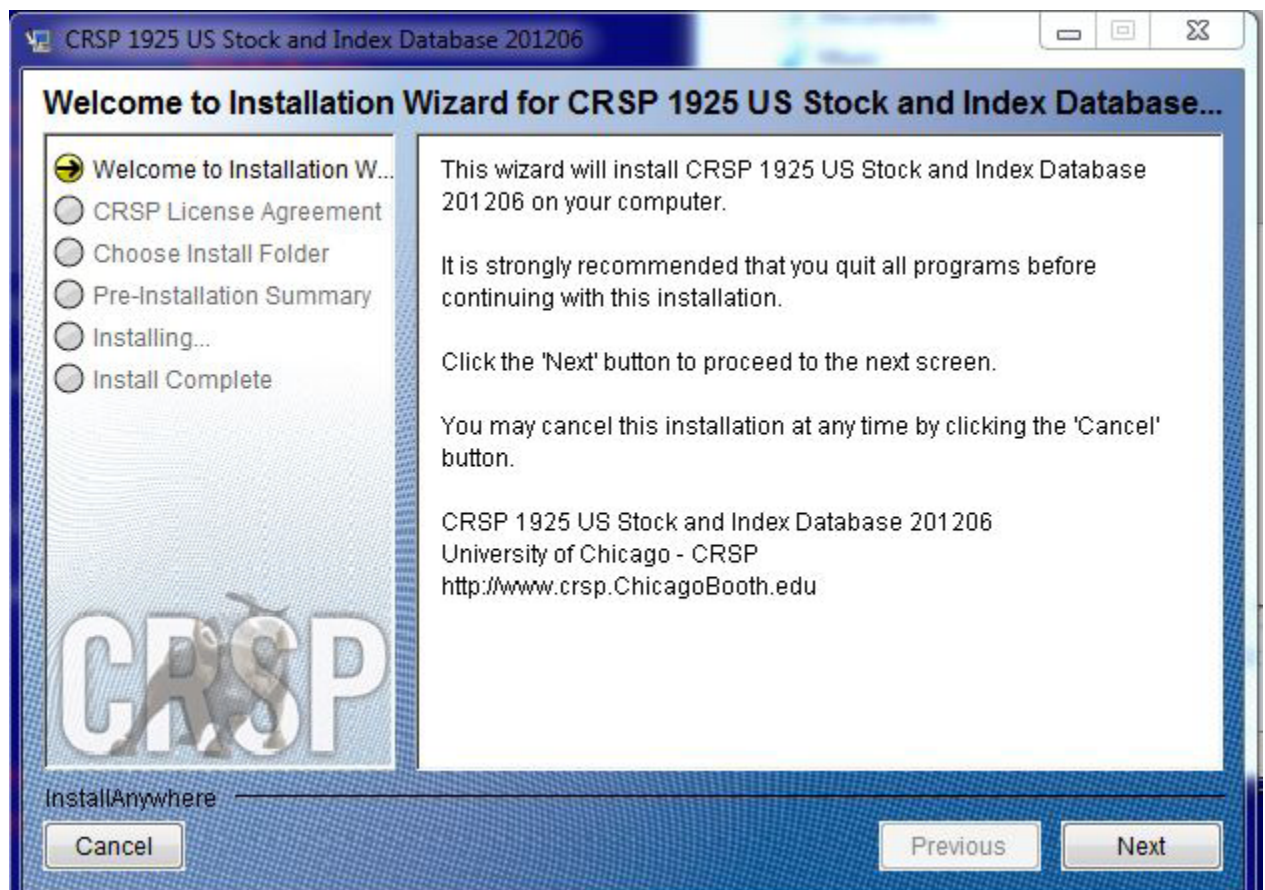
To install data, insert your DVD into the drive and from the Start Menu, select Run `d:\setupwin32.exe`. Click OK.

SUN SOLARIS (DVD INSTALL):

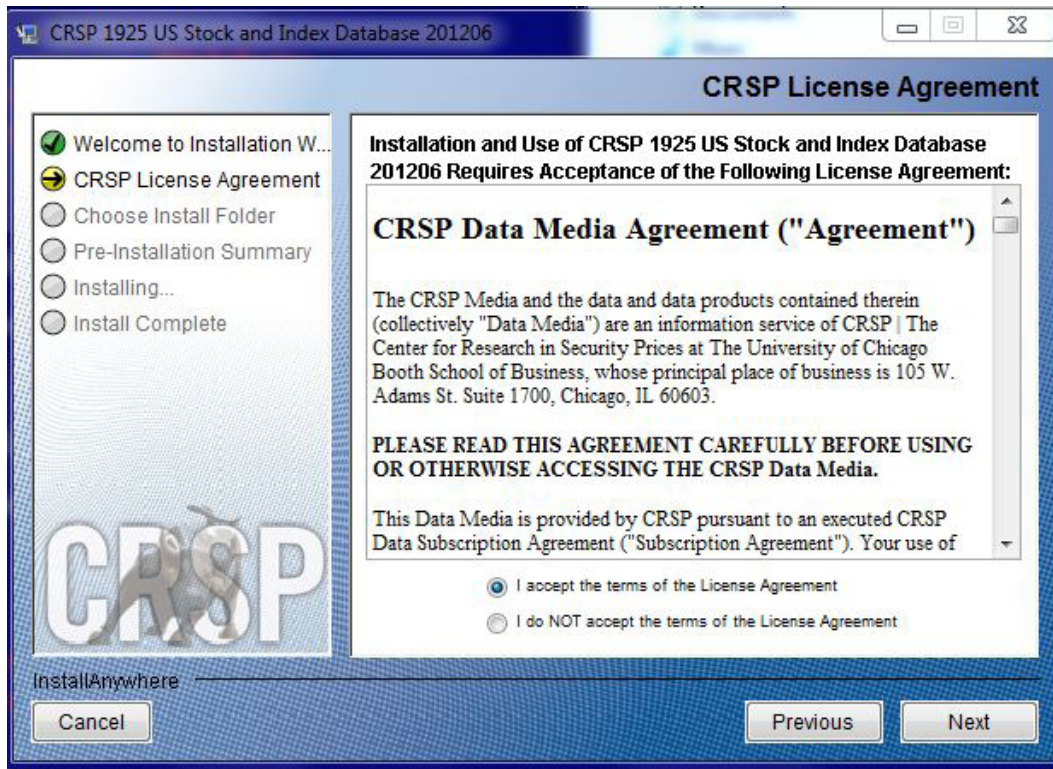
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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.

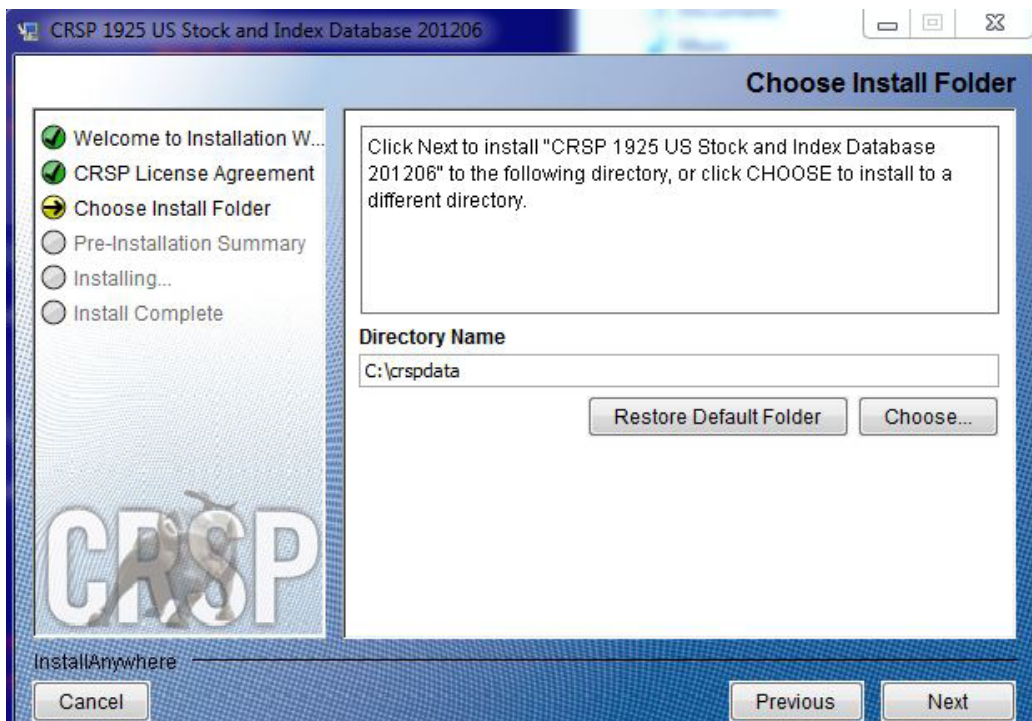


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

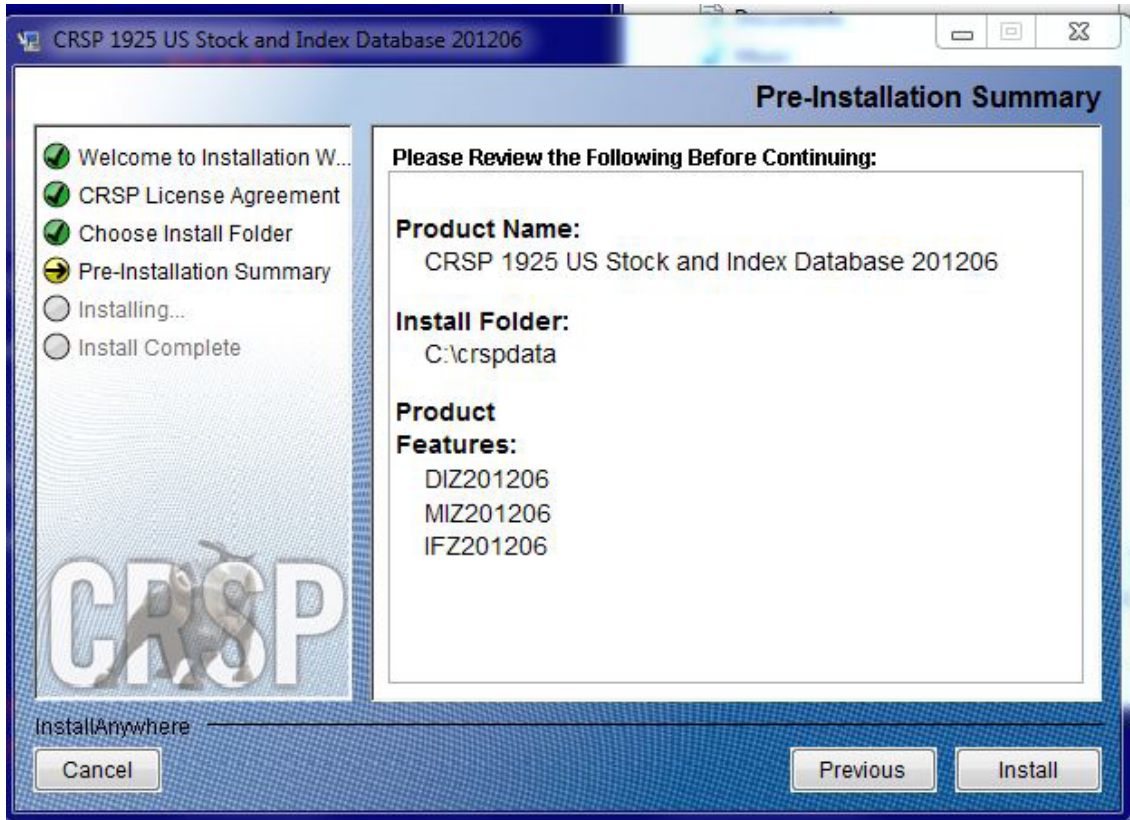


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

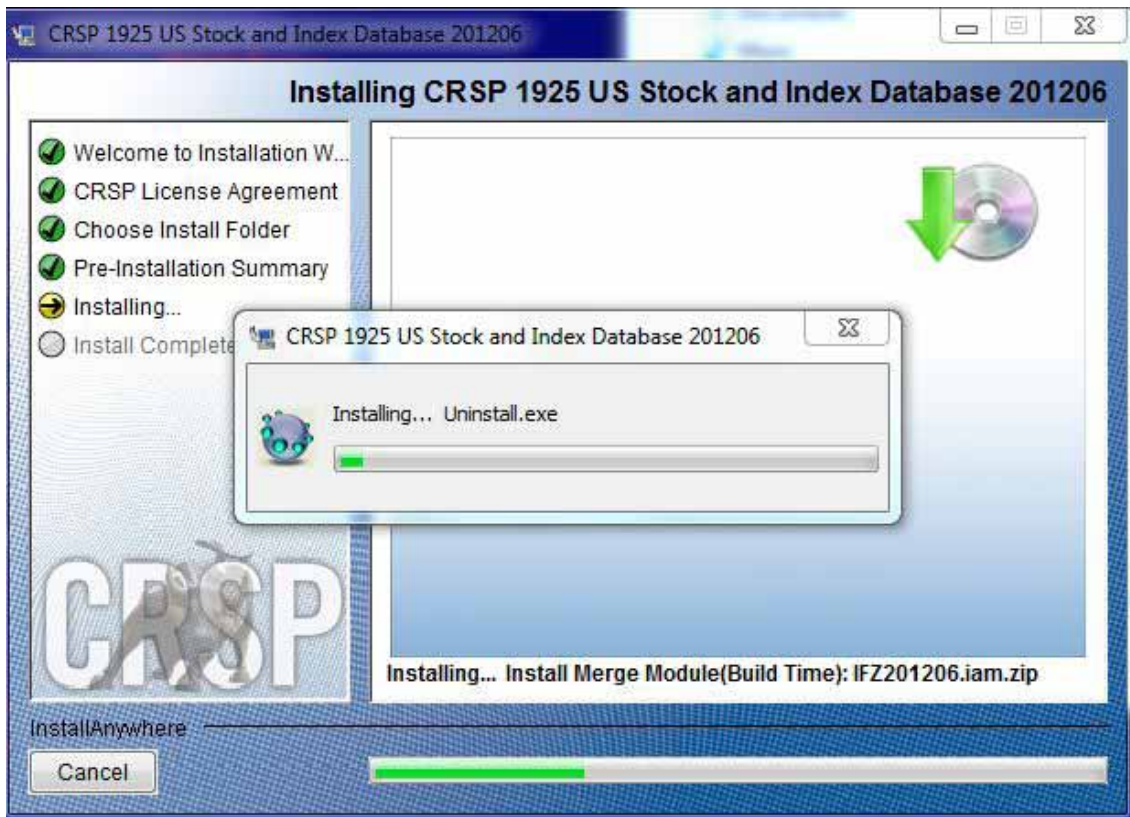
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



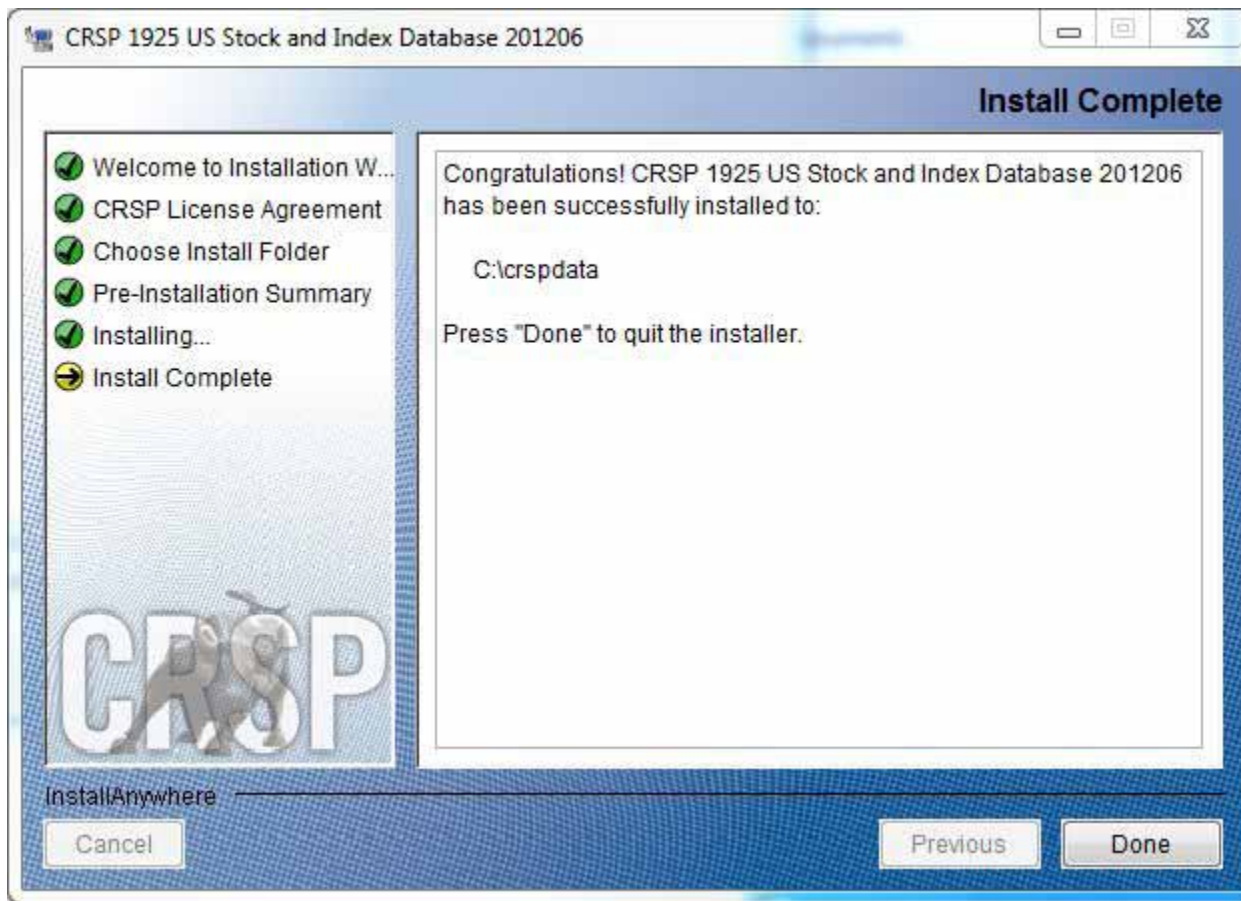
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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 `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.



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.