

These release notes pertain to the December 2009 Monthly release of the CRSP US Stock and Indices databases.

This shipment of data utilizes the InstallShield® wizard. Because the data are compressed, data files are not accessible without first installing through the wizard. This applies to all CRSP data and software products. InstallShield® works for all three platforms: Windows, Linux, and Sun Solaris.

NEW INSTALLS

Coming soon, CRSP data installs will have a new look. CRSP has upgraded our install process to Install Anywhere. Changes to the install process should be largely transparent. Solaris and Linux users will need to take note of a small change in the way environment variables are set. Detailed information will be provided.

DATA SOURCE CHANGE

In the December 2009 stock database, CRSP removed Mergent SIC & NAICS code data from the Stock Database and replaced them with SIC and NAICS codes from Interactive Data Corporation. Mergent was the primary source for SIC Code for NYSE, AMEX & ARCA securities from 20010824-present. CRSP has had IDC as a continuous alternate source of SIC codes, so there will be no holes in coverage. The differences in codes resulting from our change in source do not impact the CRSP Indices that populate our Stock and Stock and Indices Databases, but affect only the non-NASDAQ SIC-based indices used by some of our custom data subscribers.

Mergent was CRSP's only source for NAICS beginning 20010824. Our new IDC NAICS codes begin 20040610.

Preliminary statistics that summarize the changes follow.

ANNUAL SIC STATISTICS (20011231-20091231)

TOTAL DIFFERENCES:	12%
% of differences in 1st three digits:	61%
% of differences in 1st two digits:	46%
% of differences in 1st digit:	30%

ANNUAL SIC DIFFERENCES BY DATE

DATE	TOTAL % DIFFERENT
20011231	5%
20021231	5%
20031231	7%
20041231	7%
20051230	9%
20061229	18%
20071231	20%
20081231	19%
20091231	20%

ANNUAL NAICS STATISTICS (20011231-20091231)

TOTAL DIFFERENCES:	64%
% of differences in 1st three digits:	79%

ANNUAL NAICS DIFFERENCES BY DATE

DATE	TOTAL % DIFFERENT
20011231	82%
20021231	88%
20031231	94%
20041231	49%
20051230	49%
20061229	52%
20071231	53%
20081231	54%
20091231	55%

DECEMBER 2009 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
20080109	20081231	Reviewed and updated delist codes and final delisting distributions for 14 funds. Delist codes were changed from 470,480 to 450.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
30517	CHIEF CONSOLIDATED MNG CO	20021112	20050610	Removed nameline on 20050610.
79267	CRIMSON EXPLORATION INC	20010521	20091216	Added three zero namelines to reflect off exchange activity for the period 19990408-20091216. On 20010521 there was a name change to GULFWEST ENERGY INC and a cusip change to 40274Q10. On 20050613 there was a name change to CRIMSON EXPLORATION INC with a cusip change to 22662K10.
86071	DIGITAL FUSION INC	20010607	20011114	Added zero namelines for period 20010607-20011114 to reflect off exchange activity.
89627	FAIRFAX FINL HOLDINGS LTD			Changed sharecode to 12 from 11 throughout entire history
87772	G T GROUP TELECOM INC	20020730	20050610	Changed tsymbol from GTTLB to GTTLQ beginning 20020703. Removed nameline beginning 20050610
91347	GLOBAL ENERGY HOLDINGS GROUP INC			End date changed from 20091130 to 20091124
79837	HARVARD INDUSTRIES INC	19981130	19981222	Added tsymbol HAVAV beginning 19981130
82639	IMPAC MORTGAGE HOLDINGS INC	20081121	20091228	Added zero namelines for the period 20081121-20091228 to reflect off-exchange activity. On 20090112 there was a cusip change from 45254P10 to 45254P50.
83143	IRON MOUNTAIN INC	20000202	20091130	Changed name to IRON MOUNTAIN INC PA for the period 20000202-20091130.
92891	NUVEEN MUNICIPAL VALUE FUND 2	20090225	20091231	Changed sharecode from 11 to 14 throughout entire history.
85953	SONIC FOUNDRY INC	19991209	20000130	Shares edit for the period 19991209-20000130. Shares went from 2666 to 6786 shares.
91151	TIM HORTONS INC	20090928	20091130	Sharecode was changed to 12 from 11 on 20090928 due to change in country of incorporation.
87820	TRADER CLASSIFIED MEDIA N V	20021219	20050610	Removed nameline beginning 20050610.
45356	TYCO INTERNATIONAL LTD SWZLND	20090317	20091231	Changed name from TYCO INTERNATIONAL LTD NEW to TYCO INTERNATIONAL LTD SWZLND beginning 20090317.
93036	UNITED STATES SHORT OIL FUND LP	20090924	20091231	Changed sharecode from 73 to 74 throughout entire history.
93142	VANGUARD SCOTTSDALE FUNDS	20091124	20091124	Changed open price from 75.354 to 75.43 and volume from 6193 to 4952 on 20091124.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 2009. 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	28239	39	1135	669	1	4	2133	10000	93324
MAZ	28209	39	1135	669	1	4	2133	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20091231	1-22277
Month-end trading calendar	19251231-20091231	1-1009
Year-end trading calendar	19251231-20101231	1-86
Quarter-end trading calendar	19251231-20101231	1-341
Weekly trading calendar	19260102-20091231	1-4383

CRSPACCESS PRODUCT INFORMATION

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

PRODUCT NAME	DATABASE	MEDIA	SIZE	INDICES	PORTFOLIOS	COMPONENTS & DESCRIPTION
CRSP 1925 US Stock with Indices	FIZyyyyymm	DVD	3.5 GB	All CRSP indices and portfolio assignments	All portfolios	DI - 1925 Daily US Stock & Indices MI - 1925 Monthly US Stock & Indices IF - CRSP Supplemental US Indices
CRSP 1925 US Stock	FAZyyyyymm	DVD	3.1 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 Indices
CRSP 1962 US Stock	A6Zyyyyymm	DVD	2.7 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 Indices
CRSP 1962 US Stock with Indices	AXZyyyyymm	DVD	3.0 GB	See FIZ	All portfolios	DX - 1962 Daily US Stock & Indices MX - 1962 Monthly US Stock & Indices IF - CRSP Supplemental US Indices
CRSP 1925 US Indices	IFZyyyyymm	DVD	112 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	BAZyyyyymm	DVD	981 MB			BD - Daily Treasuries BA - Monthly Treasuries
Daily Treasuries	BDZyyyyymm	DVD	978 MB			BD - Daily Treasuries
Monthly Treasuries	BMZyyyyymm	DVD	84.5 MB			BM - Monthly Treasuries
Mutual Fund Database	MFZyyyyymm	DVD	3.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	196 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	186 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):

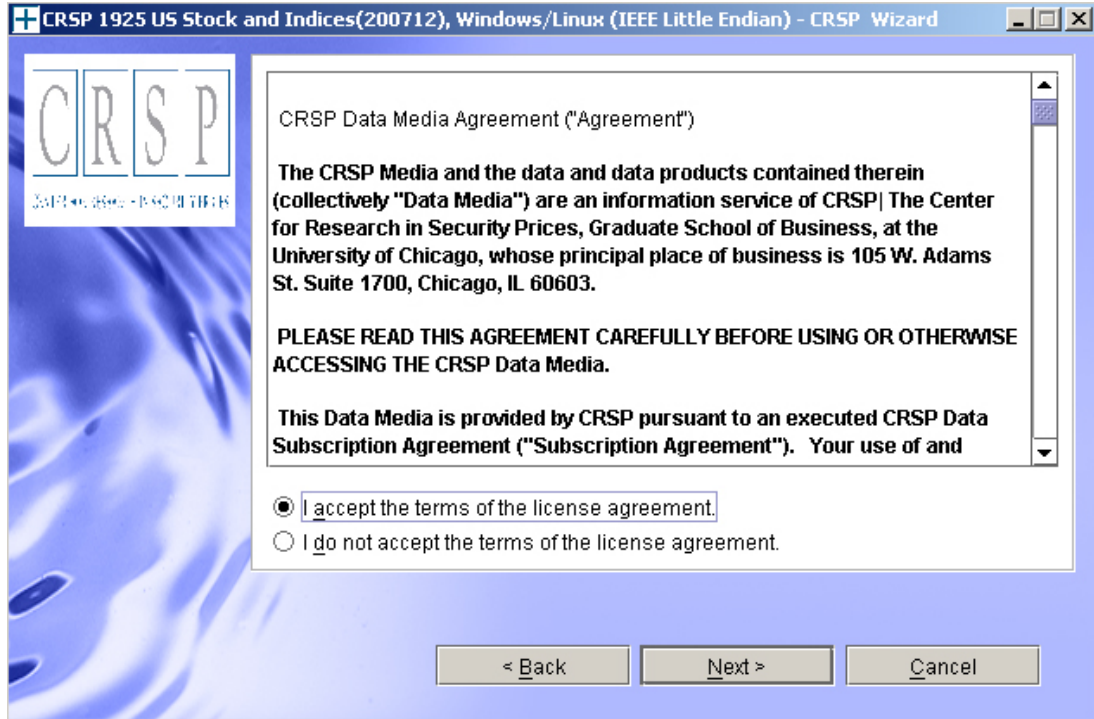
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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.

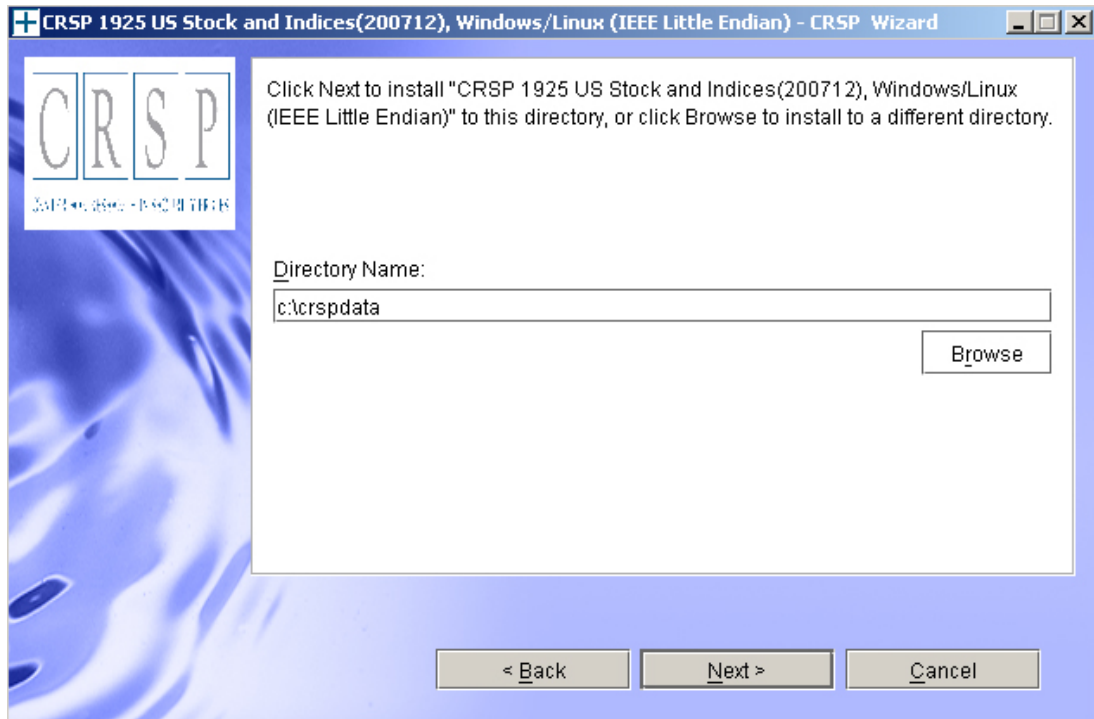


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

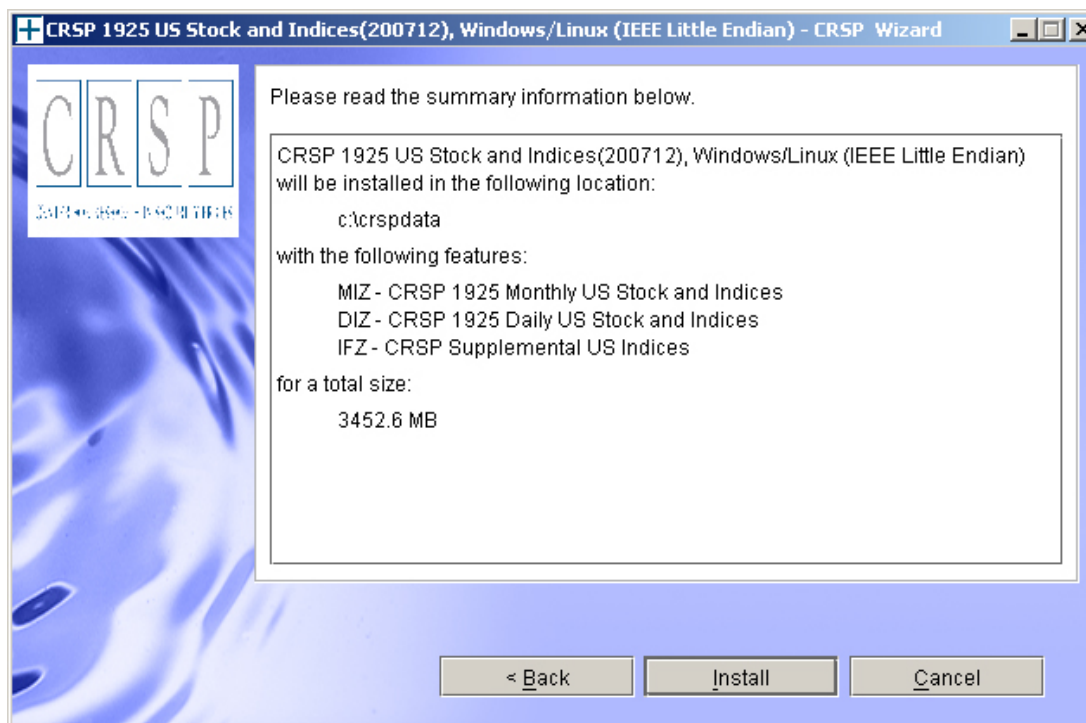


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

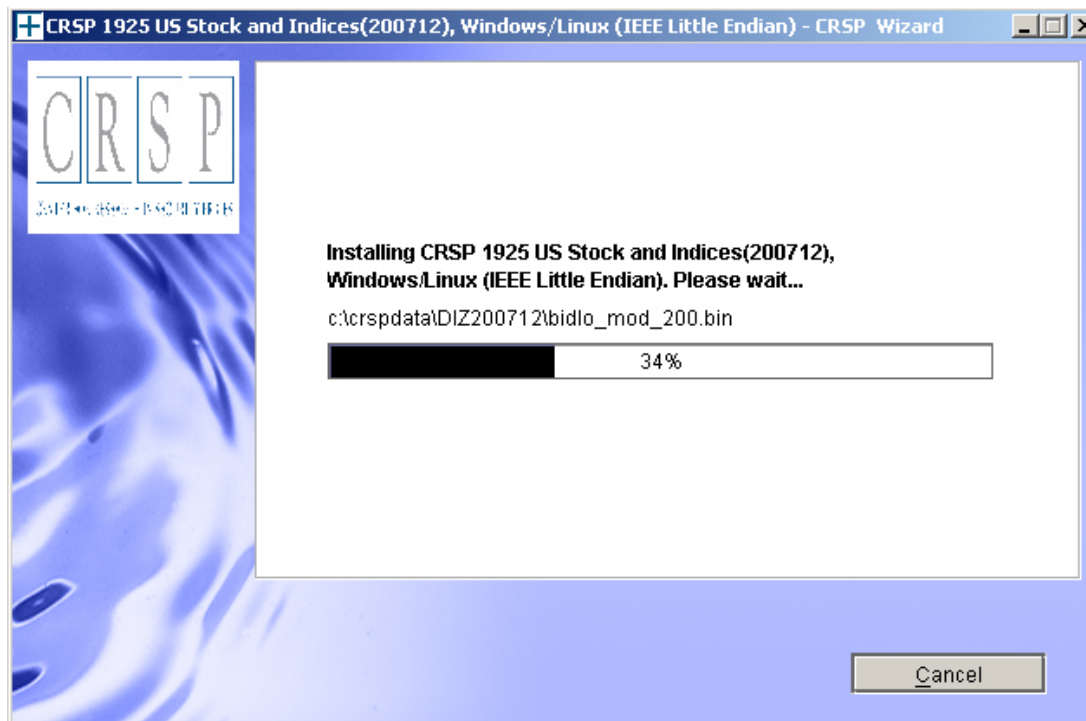
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.



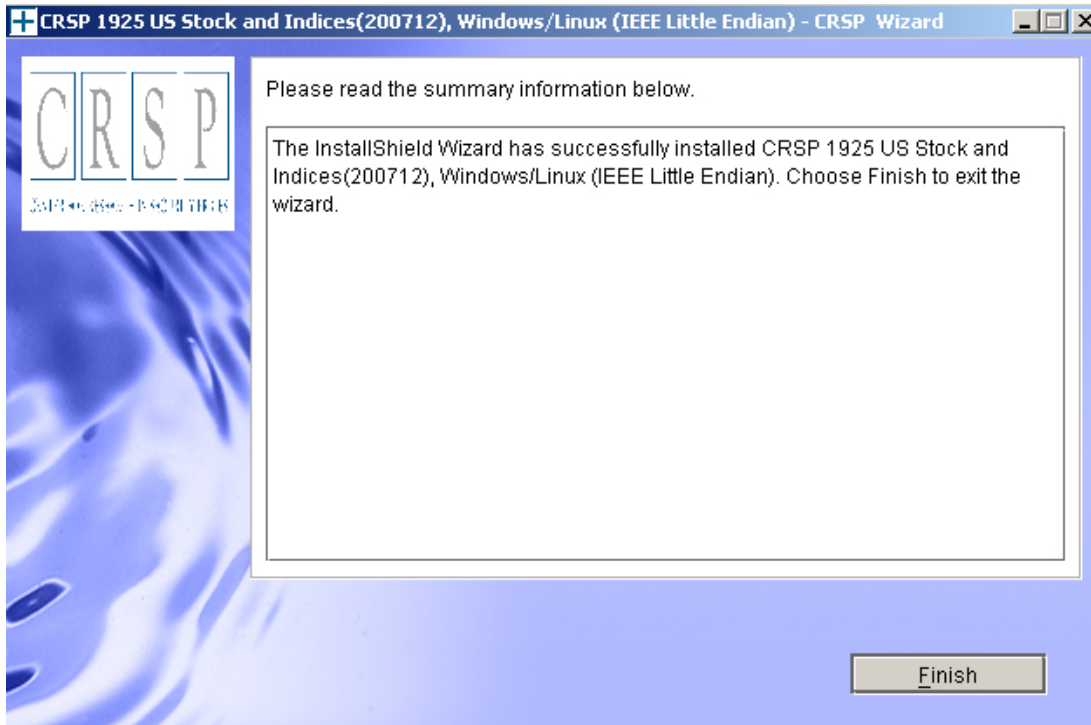
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



The screen will display the status of the installation.



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



SUN SOLARIS & LINUX:

After clicking Finish, a file named `crsp.kshrc` must be run to set the local environment variables. At the prompt, type:

```
. ./crsp.kshrc <enter>
```

Note: If you are not using `ksh`, modifications will be necessary. Check with your Unix administrator.

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

CRSPAccess Client Environment

CRSP Root
CRSP Root Directory
This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to function properly.

C:\CRSP Browse

CRSP Monthly Stock
CRSP Monthly Stock Database Directory

c:\crspdata\MIZ200712\ Browse

CRSP Daily Stock
CRSP Daily Stock Database Directory

c:\crspdata\DIZ200712\ Browse

CRSP Work
CRSP Work Directory
This folder/directory is used for storage of temporary files, log files and contains subfolders that may hold user created files

C:\CRSP\work\ Browse

CRSP Compustat CCM
CRSP Compustat Merged Database Directory

c:\crspdata\CPZ200712\ Browse

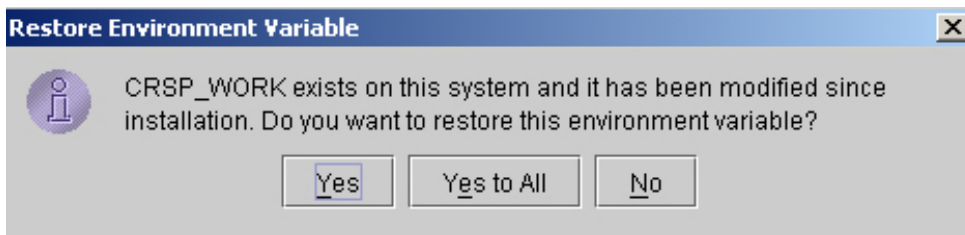
Do Remove Exit

UNINSTALL

For each data install, an uninstall is created on the CRSPAcess menu. Data uninstalls do not touch software environment variables. Likewise, software uninstalls do not touch data environment variables. Each uninstall is done separately. As with the install, the uninstall is wizard-driven. When uninstall is complete, users may be prompted with an option to either reboot the computer or wait until later. It is not necessary to reboot the computer after uninstalling. This reboot message may be disregarded.

Uninstall & CRSP Client Environment

Each time a path is modified in client environment, the action is recorded. Upon running `uninstall`, a *Restore Environment Variable* prompt will appear:



This prompt appears for each variable for each modification. Answer each prompt and continue cycling through. **Yes** is the default, which will restore environment variables back to what they were prior to the install.