

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.

### X-CUT VOLUME LABEL

The annual stock & indices databases have “X-cut” volume labels, which imply that these are second cuts of the December databases. The “Z-cut” or first cut, is not being shipped. The second cut of the databases was driven by the timing of the completion of the removal of Mergent SIC and NAICS codes (see below). This second cut that we are shipping was created primarily to ensure compliance with our agreed-upon disengagement terms with Mergent.

### 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 IDCI NAICS codes begin 20040610.

Statistics that summarize the changes follow.

### ANNUAL SIC STATISTICS (20011231-20091231)

|                                       |            |
|---------------------------------------|------------|
| <b>TOTAL DIFFERENCES:</b>             | <b>12%</b> |
| % of differences in 1st three digits: | 61%        |
| % of differences in 1st two digits:   | 45%        |
| % of differences in 1st digit:        | 29%        |

### ANNUAL SIC DIFFERENCES BY DATE

| DATE     | TOTAL % DIFFERENT |
|----------|-------------------|
| 20011231 | 5%                |
| 20021231 | 5%                |
| 20031231 | 6%                |
| 20041231 | 7%                |
| 20051230 | 9%                |
| 20061229 | 18%               |
| 20071231 | 20%               |
| 20081231 | 19%               |
| 20091231 | 20%               |

### ANNUAL NAICS STATISTICS (20011231-20091231)

|                                       |            |
|---------------------------------------|------------|
| <b>TOTAL DIFFERENCES:</b>             | <b>68%</b> |
| % of differences in 1st three digits: | 80%        |

## ANNUAL NAICS DIFFERENCES BY DATE

| DATE     | TOTAL % DIFFERENT |
|----------|-------------------|
| 20011231 | 100%              |
| 20021231 | 100%              |
| 20031231 | 100%              |
| 20041231 | 50%               |
| 20051230 | 49%               |
| 20061229 | 52%               |
| 20071231 | 54%               |
| 20081231 | 55%               |
| 20091231 | 56%               |

## 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.  |

## NOVEMBER 2009 DATA EDITS

### GROUP EDITS

| BEGIN DATE | END DATE | DESCRIPTION   |
|------------|----------|---|
| 0          | 0        | Cases where the shares outstanding fluctuated between 3 dates, edits were made where needed. There were several cases for the period 2008-2009. |
| 20080128   | 20090630 | Changed PERMCOs from 53103 to 37493 for all data (16 permnos)   |

### INDIVIDUAL EDITS

| PERMNO | COMPANY NAME                     | BEGIN DATE | END DATE | DESCRIPTION   |
|--------|----------------------------------|------------|----------|---|
| 90172  | BLACKROCK S & P QLTY RK GB EQ    | 20040526   | 20091030 | Changed name to BLACKROCK S & P QLTY RK GB EQ from BLACKROCK S P QLTY RK GLOB EQ for the period 20051006-20091030. Changed name to S & P QUALITY RANKINGS GLOB EQ from S P QUALITY RANKINGS GLOB EQ for the period 20040526-20051005. |
| 80245  | HIRSCH INTERNATIONAL CORP        | 20091029   | 20091030 | Removed all data from 20091030, changed delist code to 233 from 100, and added final distribution on ex-date 20091030   |
| 91381  | ISHARES S & P GSCI COMM INDEX TR | 20070509   | 20091030 | Changed name to ISHARES S & P GSCI COMM INDEX TR from ISHARES S P GSCI COMM INDEX TR.   |
| 88202  | ULTICOM                          | 20070131   | 20091124 | Added two zero namelines to reflect off exchange activity. There was a CUSIP change from 90384410 to 90384420 on 11/18/2009.  |
| 82668  | WESTWOOD ONE INC                 | 20081121   | 20091119 | Added two zero nameline entriesto reflect off exchange activity and a reverse split cusip change. CUSIP changed from 96181510 to 96181530 on 08/05/2009.  |

## OCTOBER 2009 DATA EDITS

| PERMNO | COMPANY NAME                   | BEGIN DATE | END DATE | DESCRIPTION   |
|--------|--------------------------------|------------|----------|---|
| 77393  | BIOTIME INC                    | 20050715   | 20091029 | Added zero nameline for the period 20050715-20091029 to reflect off exchange trading.   |
| 90172  | BLACKROCK S P QLTY RK GLOB EQ  | 20040526   | 20090930 | Changed name to BLACKROCK S P QLTY RK GLOB EQ from BLACKROCK S&P QLTY RK GLOB EQ for the period 20051006-20090930. Changed name to S P QUALITY RANKINGS GLOB EQ from S & P QUALITY RANKINGS GLOB EQ for the period 20040526-20051005. |
| 84075  | EDUCATION MANAGEMENT CORP      |            |          | Changed org_id to 99995022 from 60014951 throughout entire history  |
| 78091  | GULF RESOURCES INC             | 19981030   | 20061022 | Added zero nameline for the period 19981030-20091026 to reflect off exchange trading.   |
| 91381  | ISHARES S P GSCI COMM INDEX TR | 20070509   | 20090930 | Changed name to ISHARES S P GSCI COMM INDEX TR from ISHARES S&P GSCI COMM INDEX TR.   |
| 61145  | LAZARE KAPLAN INTL INC         | 20090916   | 20090930 | Changed halt date to 20090916 from 20090925.  |
| 56945  | NATURES SUNSHINE INC           | 20060405   | 20091009 | Added zero nameline to reflect off exchange trading for the period 20060405-20091011.   |
| 91941  | SANTA MONICA MEDIA CORP        | 20070418   | 20090915 | Removed halted trading beginning 20090916 and changed enddate to 20090915.  |

## 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<br>MI - 1925 Monthly US Stock & Indices<br>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<br>MA - 1925 Monthly US Stock<br>IN - CRSP Limited US Indices                          |
| CRSP 1962 US Stock              | AGZyyyyymm | 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<br>M6 - 1962 Monthly US Stock<br>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<br>MX - 1962 Monthly US Stock & Indices<br>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<br>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<br>RM - Monthly REITs  |
| CRSP/Ziman Monthly REIT         | RMZyyyyymm | DVD   | 186 MB  |   |   | RM - Monthly REITs  |

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):**

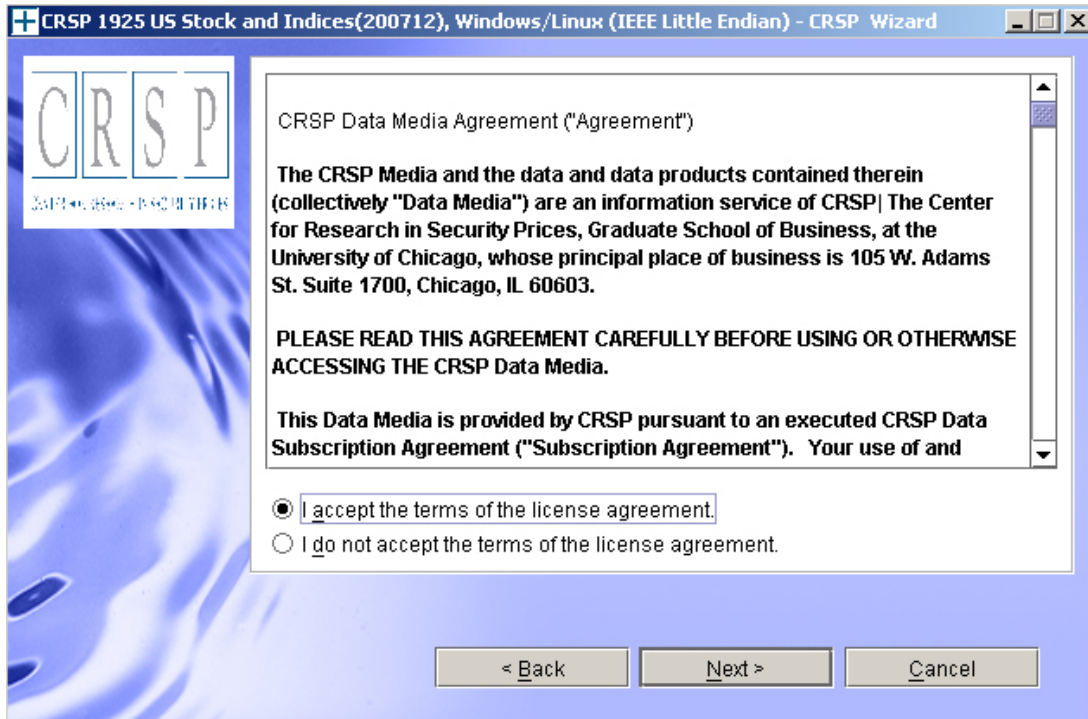
After inserting the DVD, a file manager will open with the file, setupsolaris.bin. Double click on this setup file to begin the installation process.

**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.

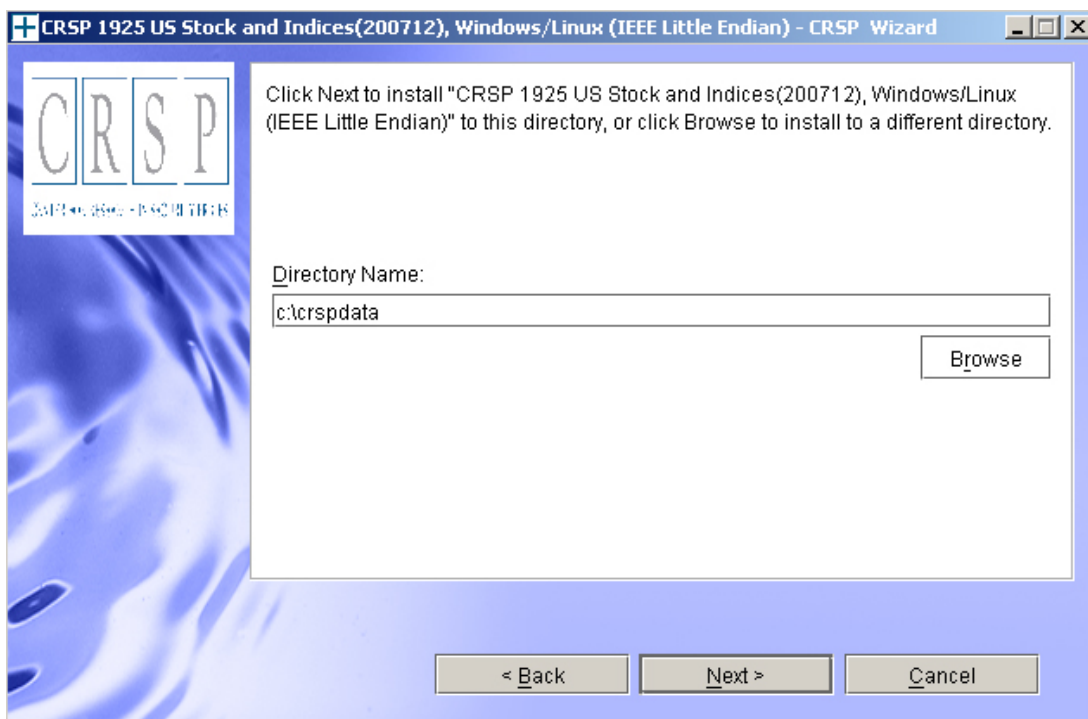


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

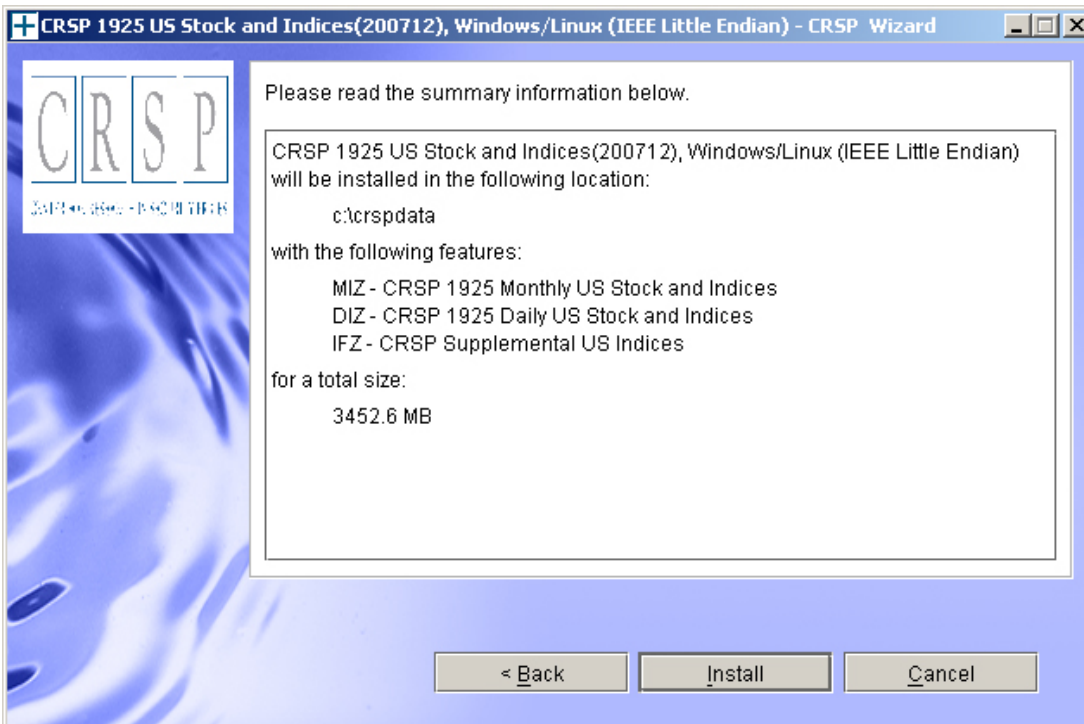


**WINDOWS:** The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

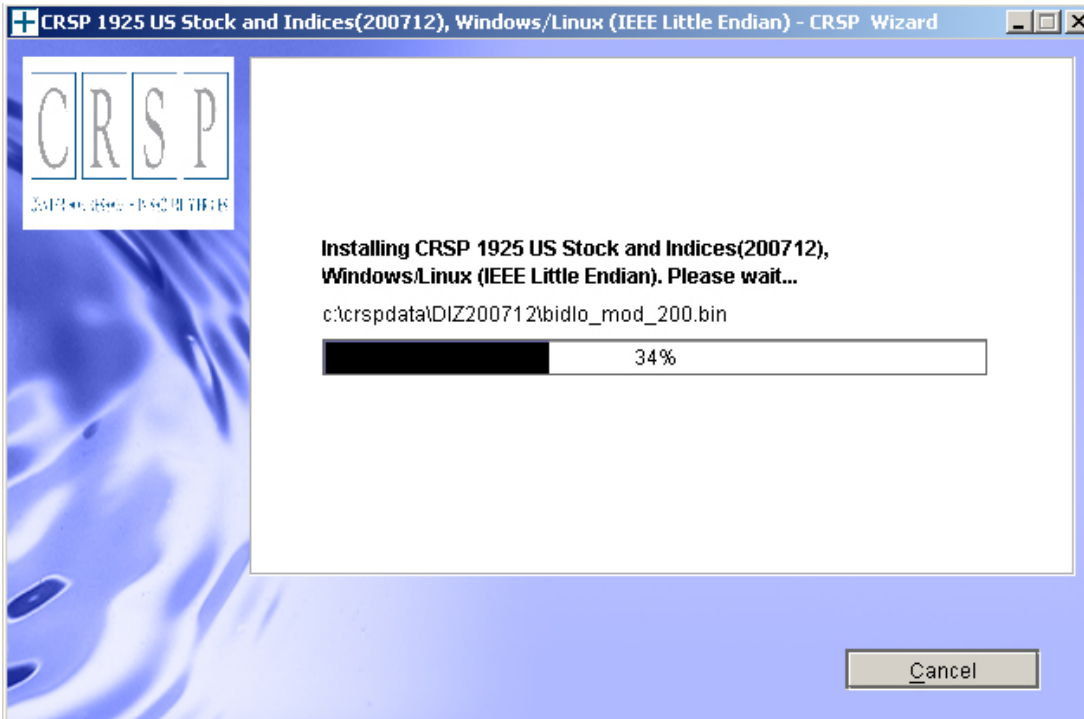
**SUN SOLARIS & LINUX:** The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page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

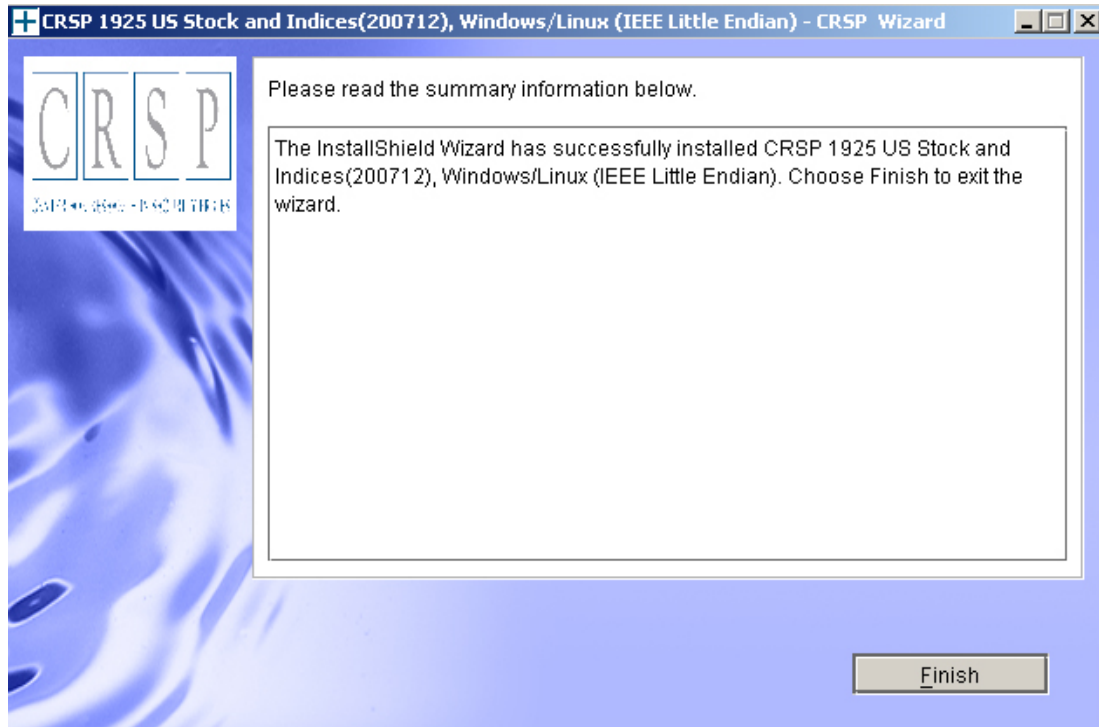


The screen will display the status of the installation.





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>
```

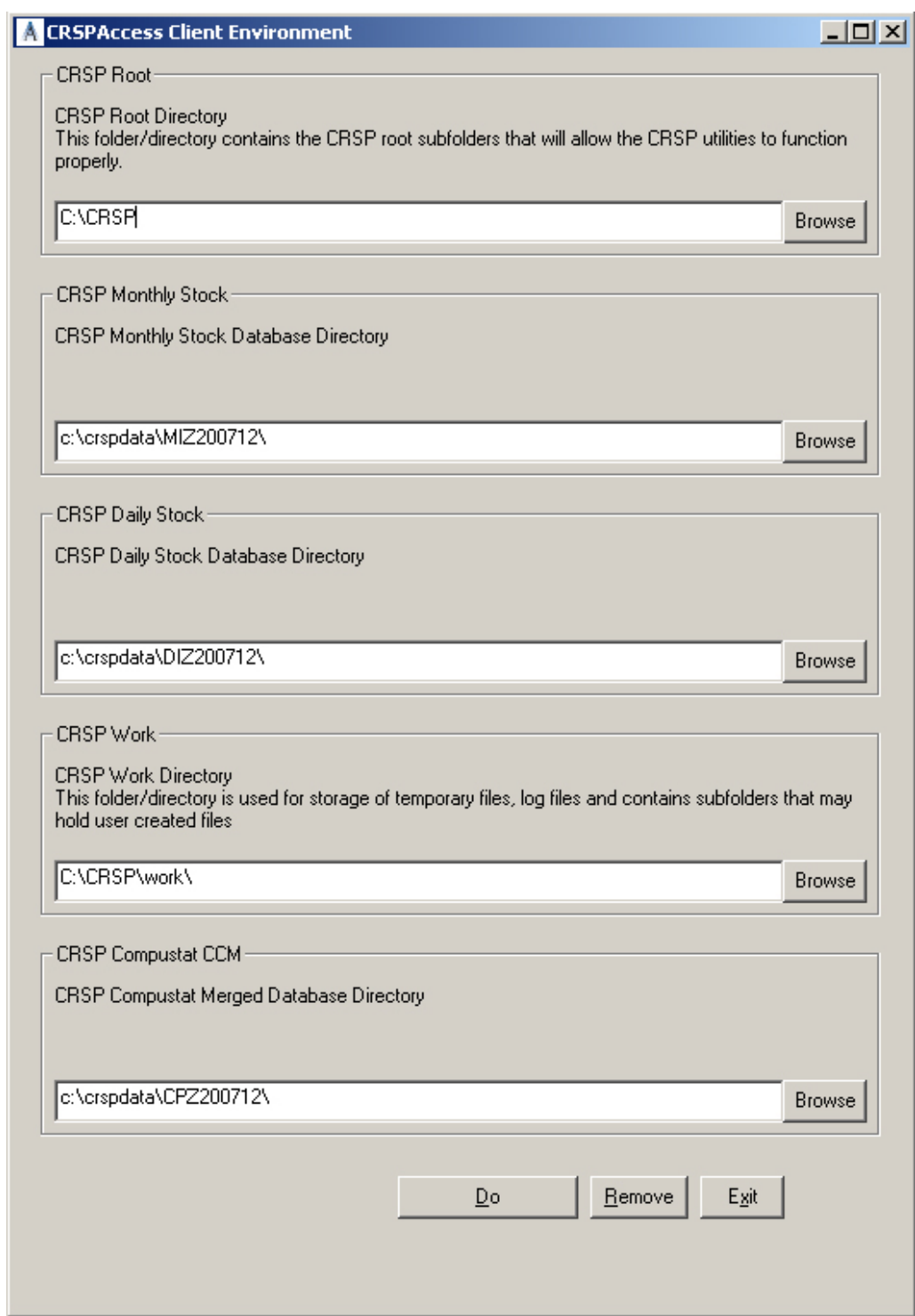
Note: If you are not using `ksh`, modifications will be necessary. Check with your Unix administrator.



**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.*

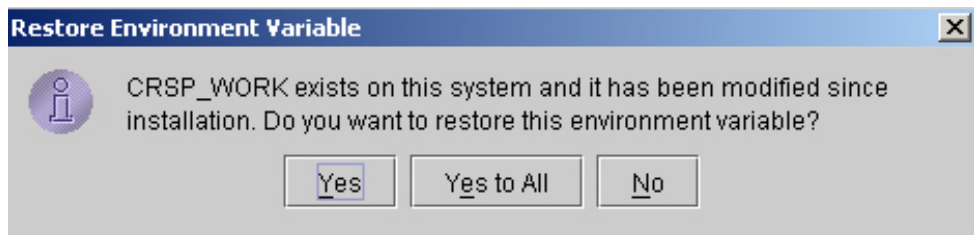


## UNINSTALL

For each data install, an uninstall is created on the CRSPAccess 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.