

These release notes pertain to the June 2010 Monthly release of the CRSP US Stock and Indices databases.

NEW INSTALLATION PROGRAM

The stock databases are shipped this month with an upgraded installation package. For Windows subscribers, the screens will have a new look, but the process and outcome will be the same as with previous installs.

Silent installs have been tested and are successful on all platforms. If you are running installs using a response.txt file, this file will need to be modified.

Linux and Solaris users should note a change in how the environment variables are set. Prior installs set environment variables at the session or process-level and program aliases by running crsp.kshrc. New installs will do the following:

- ♦ If the install is run by a non-administrator, the environment variables will be set at the user level, and will be automatically set for this user at all times.
- ♦ If the install is run by an administrator, the environment variables will be set at the system level and available to all users on the system.
- ♦ Running the crsp.kshrc file now only sets up session level alias values.
- ♦ Environment variables will always be set to the latest data installation values as they are overwritten by each new data installation.

If you wish to change the environment variables, a shell script, crsp_setup.sh, can be run to create a "mycrsp.kshrc" file that will set environment variables at the session level. More details about the shell script are included in the "Data Installation" section of these notes.

JUNE 2010 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
20081113	20081113	Reviewed trading volumes for all issues on 20081113. Replaced trading volumes for 108 Nasdaq securities on 20081113 where existing volumes differed from another source by over 40%. Project is 100% complete

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
14593	APPLE INC	20090708	20090708	Changed total volume to 20568860 from 5800 on 20090708
92477	ARMOUR RESIDENTIAL REIT INC	20100201	20100615	Added zero namelines for 20100201-20100615 to reflect off-exchange activity

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
69761	BARCLAYS PLC	20100224	20100224	Changed distribution code to 1232 from 1242 for distribution on ex-date 20100224.
86092	CLARUS CORP DEL			Added zero name line for 20041005-20100611 to reflect off-exchange activity
92793	ECOPETROL S A	20090812	20091130	Removed declaration date from ex-date 20090812 and updated distribution code to 1212 from 1232 for distribution on ex-date 20091130.
84660	EMBOTELLADORA ANDINA S A	20090120	20100510	Removed declaration date for ex-date 20090120. Removed declaration date, changed dividend amount to 0.148035 from 0.146077, and changed paydate to 20090521 from 20090424 for ex-date 20090422. Removed declaration date, changed dividend amount to 0.454225 from 0.442026, and changed paydate to 20090616 from 20090520 for ex-date 20090520. Changed dividend amount to 0.076391 from 0.076628 and paydate to 20090819 from 20090730 for ex-date 20090722. Changed dividend amount to 0.079530 from 0.077142 and paydate to 20091112 from 20091022 for ex-date 20091020. Changed dividend amount to 0.076642 from 0.082737 and paydate to 20100211 from 20100122 for ex-date 20100120. Changed dividend amount to 0.131019 from 0.133786 and paydate to 20100517 from 20100422 for ex-date 20100420. Changed dividend amount to 0.545950 from 0.575208 and paydate to 20100616 from 20100512 for ex-date 20100510.
93207	GRAIL ADVISORS ETF TRUST	20100301	20100503	Changed distribution code to 1223 from 1222 for distributions on ex-dates 20100301, 20100401, and 20100503.
90382	HUTCHISON TELECOMS INTL LTD	20100514	20100517	changed delisting distribution amount from 4.23062 to 4.23770 and exdate, recdate, and paydate from 20100518 20100517 20100517 to 20100515 20100514 20100514
90382	HUTCHISON TELECOMS INTL LTD	20100514	20100517	Changed end date and delist date from 2010517 to 20100514
77590	INVESCO VAN KAMP TR IN GR NJ MUN			Changed sharecode to 44 from 14 throughout entire history.
77316	INVESCO VAN KAMP TR INVT GR MUNS			Changed sharecode to 44 from 14 throughout entire history.
75475	INVESCO VAN KAMPEN HIGH IN TR II			Changed sharecode to 44 from 14 throughout entire history.
77638	INVESCO VAN KAMPEN MUNI OPP TR			Changed sharecode to 44 from 14 throughout entire history.
77131	INVESCO VAN KAMPEN MUNI TRUST			Changed sharecode to 44 from 14 throughout entire history.
29342	INVESCO VAN KAMPEN OH QLY MUN TR			Changed sharecode to 44 from 14 throughout entire history.
77315	INVESCO VAN KAMPEN TR INSD MUNIS			Changed sharecode to 44 from 14 throughout entire history.
79356	INVESCO VAN KAMPN CA VL MN IN TR			Changed sharecode to 44 from 14 throughout entire history.
79360	INVESCO VAN KAMPN PA VL MN IN TR			Changed sharecode to 44 from 14 throughout entire history.
77591	INVESCO VAN KMP TR INV GR NY MUN			Changed sharecode to 44 from 14 throughout entire history.
93213	ISHARES TRUST	20100201	20100401	Changed distribution code to 1223 from 1222 for distributions on ex-dates 20100201, 20100301, and 20100401.
93211	ISHARES TRUST	20100201	20100401	Changed distribution code to 1223 from 1222 for distributions on ex-dates 20100201, 20100301, and 20100401.
93214	ISHARES TRUST	20100201	20100401	Changed distribution code to 1223 from 1222 for distributions on ex-dates 20100201, 20100301, and 20100401.
93215	ISHARES TRUST	20100201	20100401	Changed distribution code to 1223 from 1222 for distributions on ex-dates 20100201, 20100301, and 20100401.
93216	ISHARES TRUST	20100201	20100401	Changed distribution code to 1223 from 1222 for distributions on ex-dates 20100201, 20100301, and 20100401.
93212	ISHARES TRUST	20100201	20100401	Changed distribution code to 1223 from 1222 for distributions on ex-dates 20100201, 20100301, and 20100401.
78001	KEMET CORP	20090109	20100621	Added zero namelines for 20090109-20100621 to reflect off-exchange activity

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
91277	LIBERTY MEDIA CORP NEW	20071206	20071206	Changed total volume to 7042848 from 2042848 on 20071206
10107	MICROSOFT CORP	20090708	20090708	Changed total volume to 73023310 from 3000 on 20090708
90537	NOBLE CORP BAAR	20090807	20100216	Changed dividend amount to 0.094144 from 0.10 and distribution code to 1334 from 1232 for distribution on ex-date 20090807. Changed dividend amount to 0.049421 from 0.05 and distribution code to 1334 from 1232 for distribution on ex-date 20091105. Changed distribution code to 1334 from 1314 for distribution on ex-date 20100216.
92734	PETROFLOW ENERGY LTD	20100412	20100528	Changed end date to 20100412, changed delist code to 584 from 100 and removed all data for 20100413-20100528
92343	RETAIL OPPORTUNITY INVST CORP	20091022	20100528	Changed sharecode from 11 to 18 for the period 20091022-20100528.
93387	SPANSION INC			Changed shares ourtstanding from 162518 to 12974 throughout entire history
93387	SPANSION INC			Added share class A throughout entire history
73139	STRYKER CORP	20091116	20091228	Changed distribution codes to 1232 from 1252 for distributions with ex-dates of 20091116 and 20091228.
89480	TELECOM HOLDRS TRUST	20100329	20100329	Changed distribution code to 1212 from 1222 for distribution on ex-date 20100329.
45356	TYCO INTERNATIONAL LTD SWTZLND	20090428	20100517	Changed the dividend amount to 0.20620 from 0.20 and the distribution code to 1334 from 1232 for distribution on ex-date 20090428. Changed the dividend amount to 0.21460 from 0.20 and the distribution code to 1334 from 1232 for distribution on ex-date 20090729. Changed the dividend amount to 0.2262 from 0.20 and the distribution code to 1334 from 1272 for distribution on ex-date 20091028. Changed the dividend amount to 0.2239 from 0.20 and the distribution code to 1334 from 1232 for distribution on ex-date 20100127. Changed the distribution code to 1334 from 1234 for distribution on ex-date 2010517.
28310	UNILEVER N V	20100210	20100210	Changed dividend amount to 0.2718 from 0.231 and distribution code to 1232 from 1242 for distribution on ex-date 20100210.
28302	UNILEVER PLC	20081105	20100210	Removed declaration dates from distributions with ex-dates 20081105 & 20090520 and changed distribution code to 1232 from 1242 for distribution on ex-date 20100210.
91423	VANGUARD INDEX FUNDS	20080312	20100323	Changed distribution code to 1272 from 1252 for distribution on ex-date 20080312 and to 1272 from 1212 for distribution on ex-date 20100323.
90005	VANGUARD INDEX TRUST	20080312	20100323	Changed distribution code to 1272 from 1252 for distribution on ex-date 20080312 and to 1272 from 1212 for distribution on ex-date 20100323.
90000	VANGUARD INDEX TRUST	20080312	20100323	Changed distribution code to 1272 from 1252 for distribution on ex-date 20080312 and to 1272 from 1212 for distribution on ex-date 20100323.
90001	VANGUARD INDEX TRUST	20080312	20100323	Changed distribution code to 1272 from 1252 for distribution on ex-date 20080312 and to 1272 from 1212 for distribution on ex-date 20100323.
89286	VANGUARD INDEX TRUST	20080312	20100323	Changed distribution code to 1272 from 1252 for distribution on ex-date 20080312 and to 1272 from 1212 for distribution on ex-date 20100323.
90700	XERIUM TECHNOLOGIES INC	20100526	20100526	Distribution code changed to 5523 from 5533 to reflect reverse split on 5/26/10.
79362	Y P F SOCIEDAD ANONIMA	20081113	20090511	Removed declaration date for distributions on ex-dates 20091113 and 20090511.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 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	28432	39	1188	770	1	4	2145	10000	93402
MAZ	28402	39	1188	770	1	4	2145	10000	93402

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20100630	1-22401
Month-end trading calendar	19251231-20100630	1-1015
Year-end trading calendar	19251231-20111230	1-87
Quarter-end trading calendar	19251231-20111230	1-345
Weekly trading calendar	19260102-20100630	1-4409

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	3.6 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	3.2 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 Indices
CRSP 1962 US Stock	AGZyyyyymm	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 Indices
CRSP 1962 US Stock with Indices	AXZyyyyymm	DVD	3.1 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	113 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	TRZyyyyymm	DVD	142 MB			TRZ - Daily and Monthly Treasuries
Daily Treasuries	BDZyyyyymm	DVD	980 MB			BD - Daily Treasuries
Monthly Treasuries	BMZyyyyymm	DVD	91.7 MB			BM - Monthly Treasuries
Mutual Fund Database	MFZyyyyymm	DVD	4.7 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	164 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	8 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**.

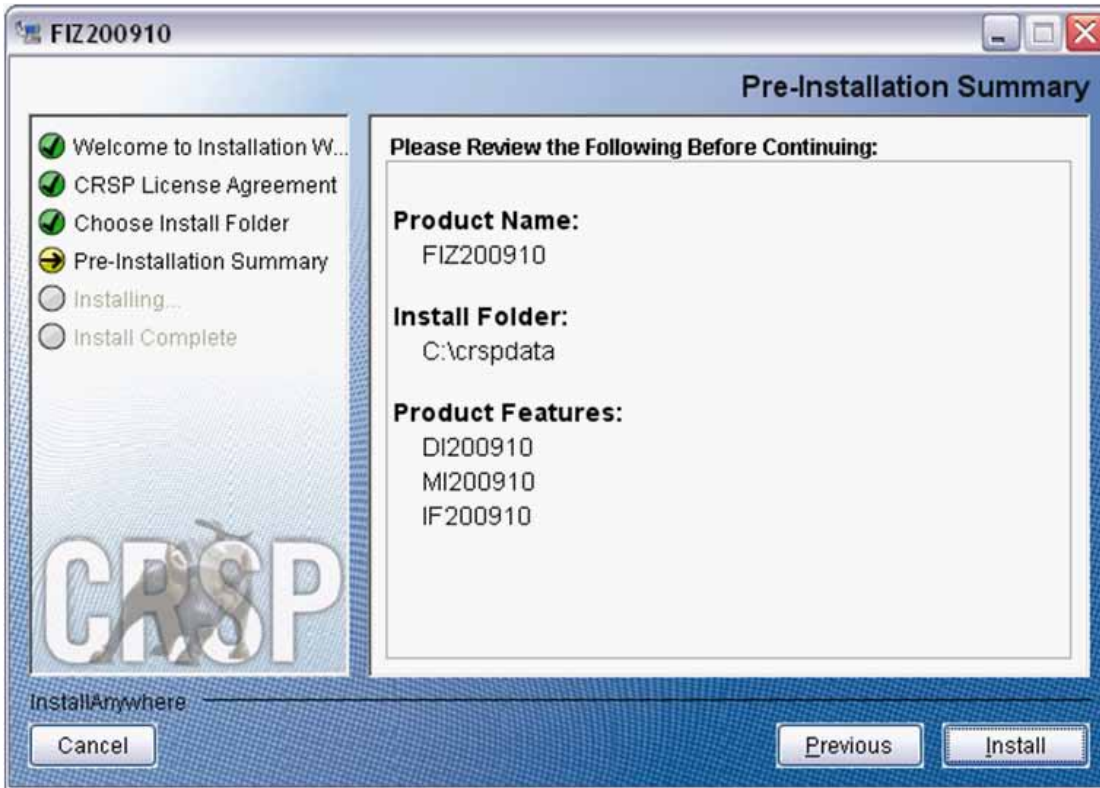


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

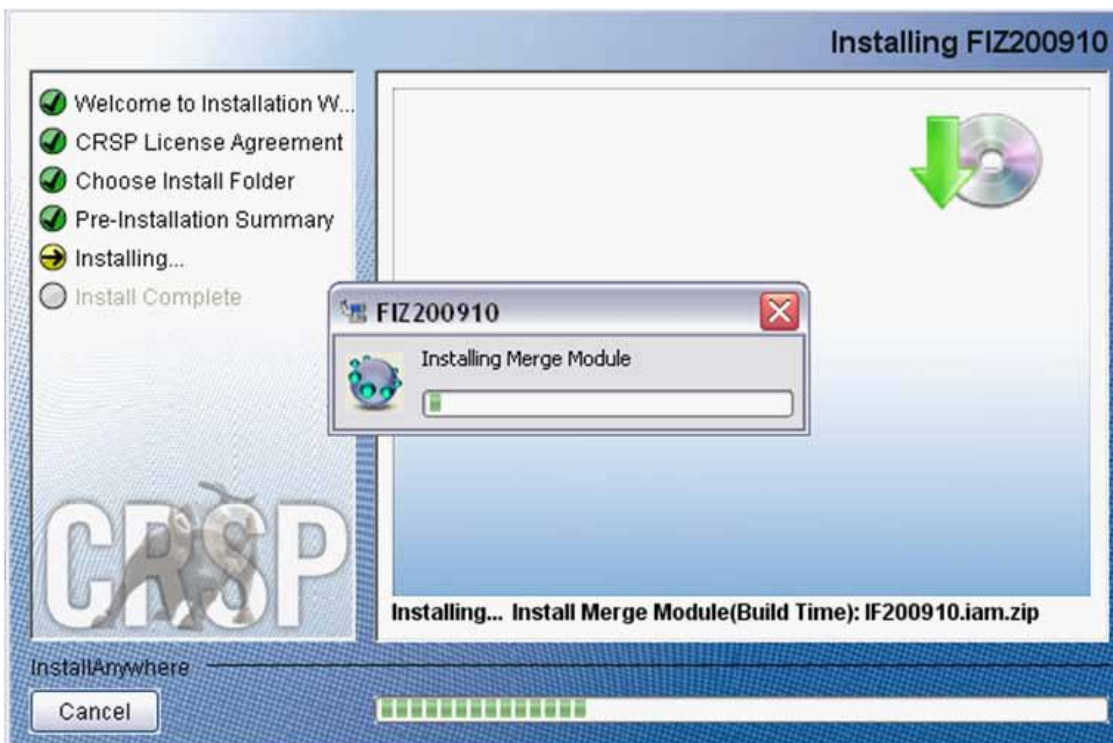
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



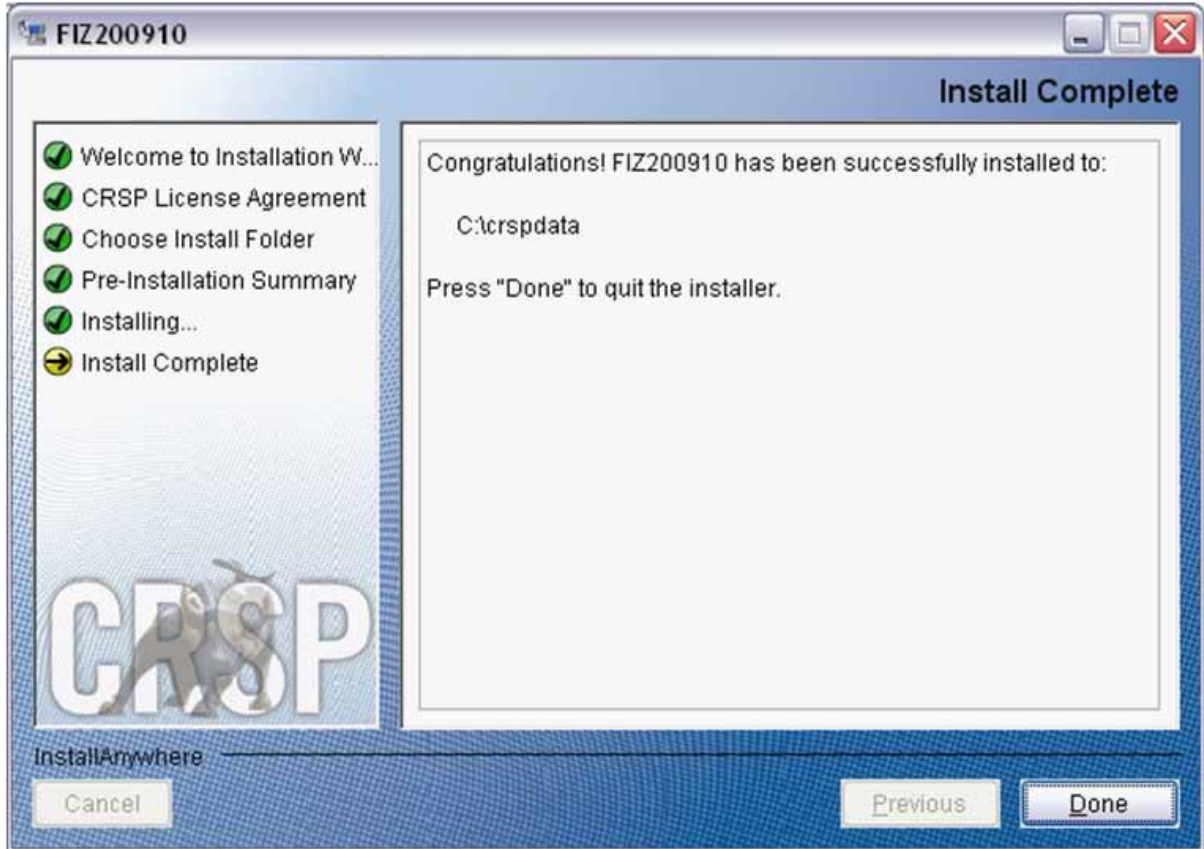
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



The screen will display the status of the installation.



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



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 `cs` shell, enter

```
source crsp_setup.csh
```

If you are running `ksh` or `bash` shell, enter

```
./ crsp_setup.sh
```


- 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 Indices Database will be displayed as FIZ200910. Highlight your selection, click on the Change/Remove button and follow the prompts.