

These release notes pertain to the June 2011 Monthly release of the CRSP US Stock and Index databases.

### JUNE 2011 DATA EDITS

#### SIC CODE CHANGES

506 securities had SIC code changes. Changes do not impact history, and securities affected are those on NYSE, AMEX, and ARCA. Securities with primary listings on NASDAQ were not changed. Changes were due to a revised data collection process by our data vendor.

#### INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
10517	AARONS INC			Changed SIC code from 5722 to 7016 for entire history
83715	CANADIAN PACIFIC LTD NEW	20011003	20011004	Changed ex-date to 20011003 from 20011004, record date to 20011005 from 20011004 & 20011002, and pay dates to 20011009 from 20011004 & 20011002 for delisting distributions with acquiring permnos 89125, 89126, 89128 & 89134
83715	CANADIAN PACIFIC LTD NEW	20011002	20011002	Changed delist code from 331 to 231 on 20011002
12544	CHINA CENTURY DRAGON MEDIA INC	20110318	20110531	Removed all data from 20110319-20110531 and added delisting information on 20110318
93227	CHINA ELECTRIC MOTOR INC	20110330	20110531	Removed all data from 20110331-20110531 and added delisting information on 20110330.
92937	CHINA INTEGRATED ENERGY INC	20110420	20110531	Removed all data from 20110421-20110531 and added delisting information on 20110420
93405	CHINA INTELLIGENT LTG & ELEC INC	20110324	20110531	Removed all data from 20110325-20110531 and added delisting information on 20110324
93005	CHINA RITAR POWER CORP	20110417	20110531	Removed all data from 20110418-20110531 and added delisting information on 20110415
70770	DRESDNER R C M GLOBAL STR IN FD	20020118	20020118	Changed delisting distribution ex-date, record date, and pay date to 20020118, 20020117, and 20020117 from 20021118, 20021117, and 20021117, respectively
85572	ECHO THERAPEUTICS INC	20070108	20110628	Added zero namelines to reflect off-exchange activity for 20070108-20110628
86776	INFOSYS LTD	20110525	20110525	Changed dividend amount to 0.4446 from 0.445 and pay date to 20110615 from 20110527.
12541	INTERXION HOLDING N V			Changed SIC code from 7374 to 1731 for entire history
10107	MICROSOFT CORP	20030219	20030219	Changed distribution code from 1252 to 1212 for exdate 20030116
92899	NIVS INTELLIMEDIA TECH GRP INC	20110324	20110531	Removed all data from 20110325-20110531 and added delisting information on 20110324
86080	PROTALIX BIOTHERAPEUTICS INC			Changed SIC code from 8741 to 2836 for entire history
92051	SHENGDATECH INC	20110314	20110531	Removed all data from 20110315-20110531 and added delisting information on 20110314
93311	SUBAYE INC	20110407	20110531	Removed all data from 20110408-20110531 and added delisting information on 20110407
12637	VOYAGER OIL & GAS INC			Changed SIC code from 7812 to 1311 for entire history

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 2011. 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	28991	39	1332	1041	1	4	2255	10000	93436
MAZ	28962	39	1332	1041	1	4	2255	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20110630	1-22654
Month-end trading calendar	19251231-20110630	1-1027
Year-end trading calendar	19251231-20121231	1-88
Quarter-end trading calendar	19251231-20121231	1-349
Weekly trading calendar	19260102-20110630	1-4461

## 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	3.6 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	3.2 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 Indexes
CRSP 1962 US Stock	A6Zyyyyymm	DVD	2.9 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 Indexes
CRSP 1962 US Stock and Index Database	AXZyyyyymm	DVD	3.1 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	114 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	DVD	7.2 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	214 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.13 MB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats

PRODUCT NAME	DATABASE	MEDIA	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
Daily & Monthly Legacy Treasuries Files	TLZyymm	DVD	1.10 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	DVD	5.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	205 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	9.7 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):

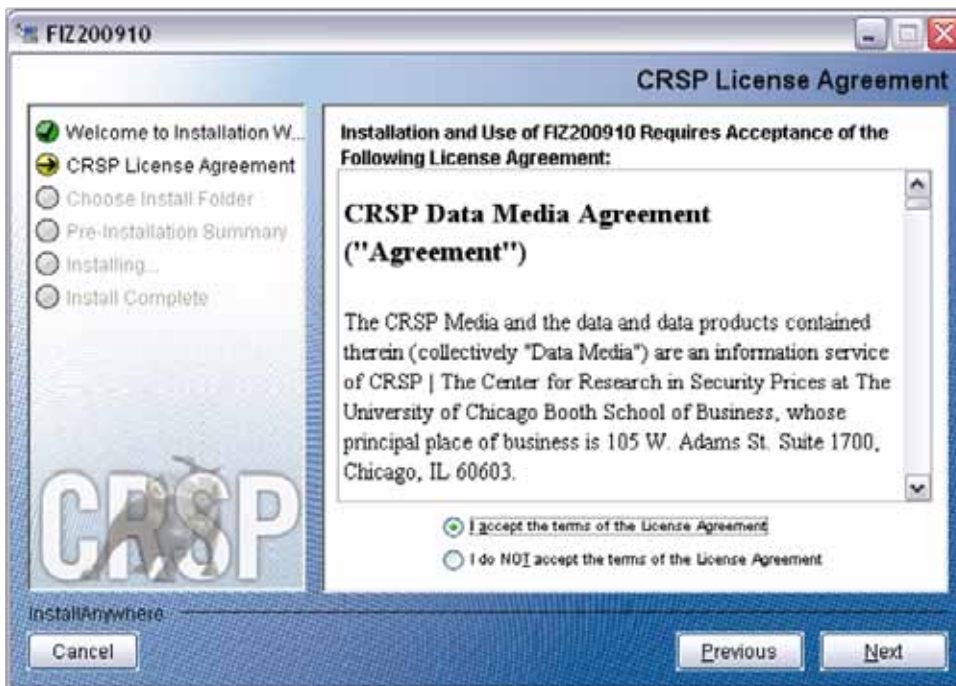
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

### 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**.

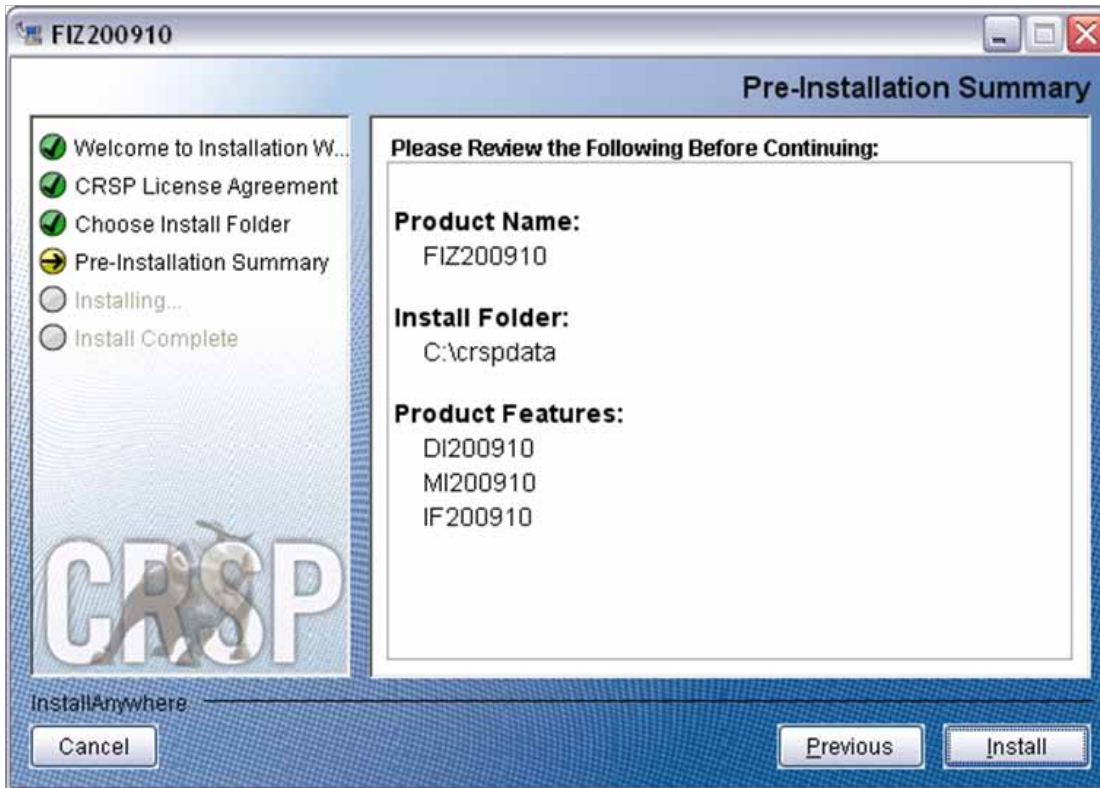


**WINDOWS:** The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

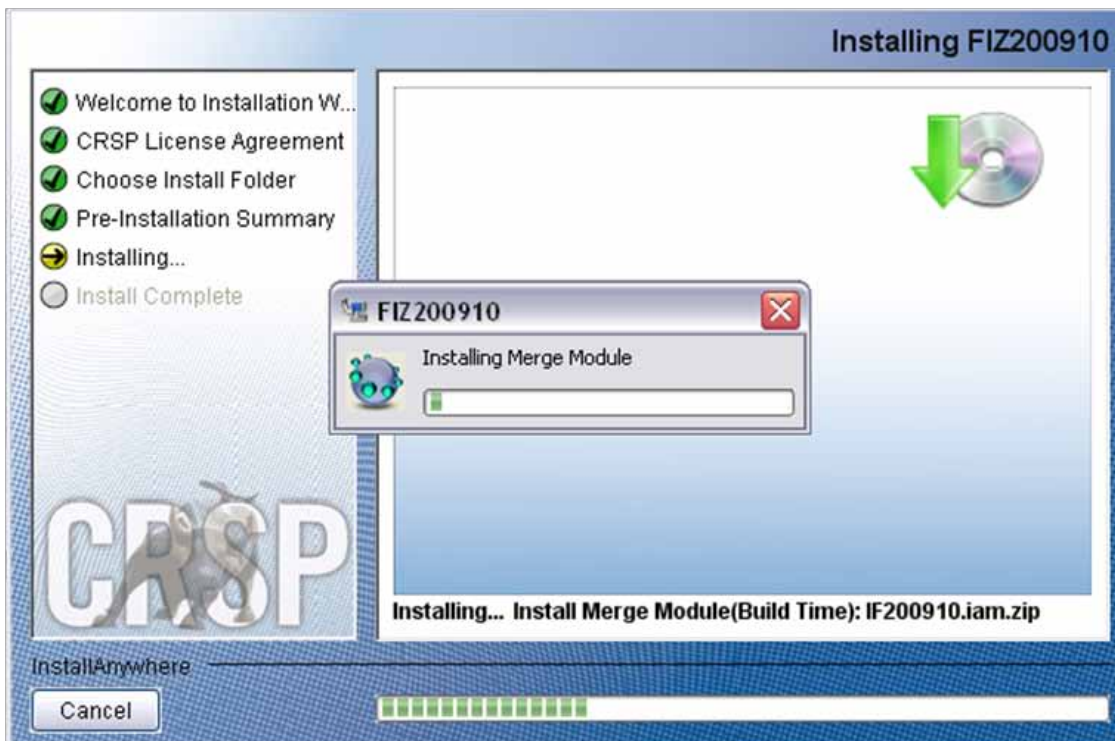
**SUN SOLARIS & LINUX:** The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



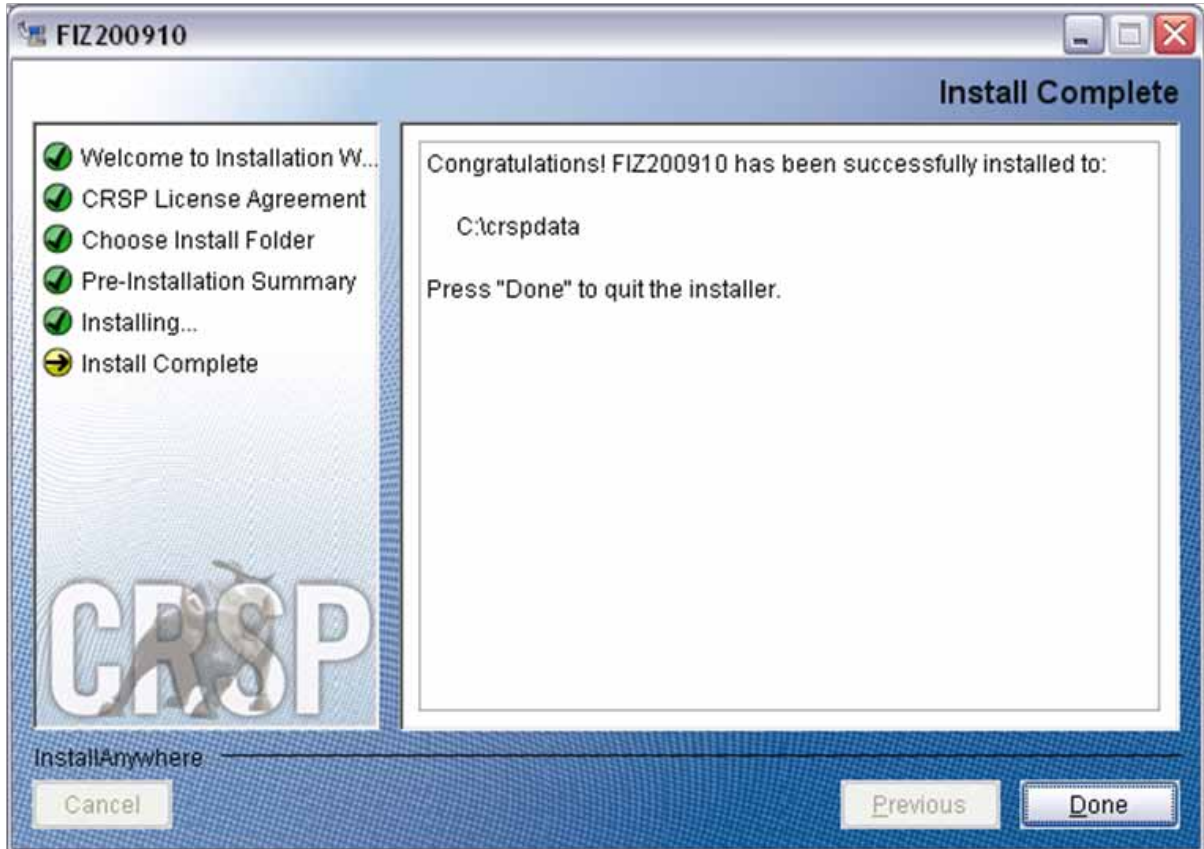
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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