

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**

<b>DATE</b>	<b>TOTAL % DIFFERENT</b>
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%

## CRSP STANDARD INDICES IN STOCK DATABASE

In the December 200812 annual data cut for the CRSP Stock-only databases (A6Z200812 and FAZ200812) four CRSP indices were provided:

- 1000080 - NYSE, AMEX, NASDAQ Value-weighted Market Index
- 1000081 - NYSE, AMEX, NASDAQ Equal-weighted Market Index
- 1000200 - NYSE, AMEX, NASDAQ, Arca Value-weighted Market Index
- 1000201 - NYSE, AMEX, NASDAQ, Arca Equal-weighted Market Index

Subscribers were notified that in this year's December 200912 annual shipment, two of those indices, 1000080 and 1000081, would be eliminated from the stock-only databases. While differences are small, the 1000200 and 1000201 indices better reflect the broad market. This change does not affect Indices-only and Stock & Indices subscribers.

## ALTERNEXT NAME CHANGE BACK TO AMEX

In March 2008, NYSE Alternext was renamed back to AMEX. Alternext references in the annual 200812 CRSP Stock & Indices databases are now reflected as AMEX.

## 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 DIST	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):**

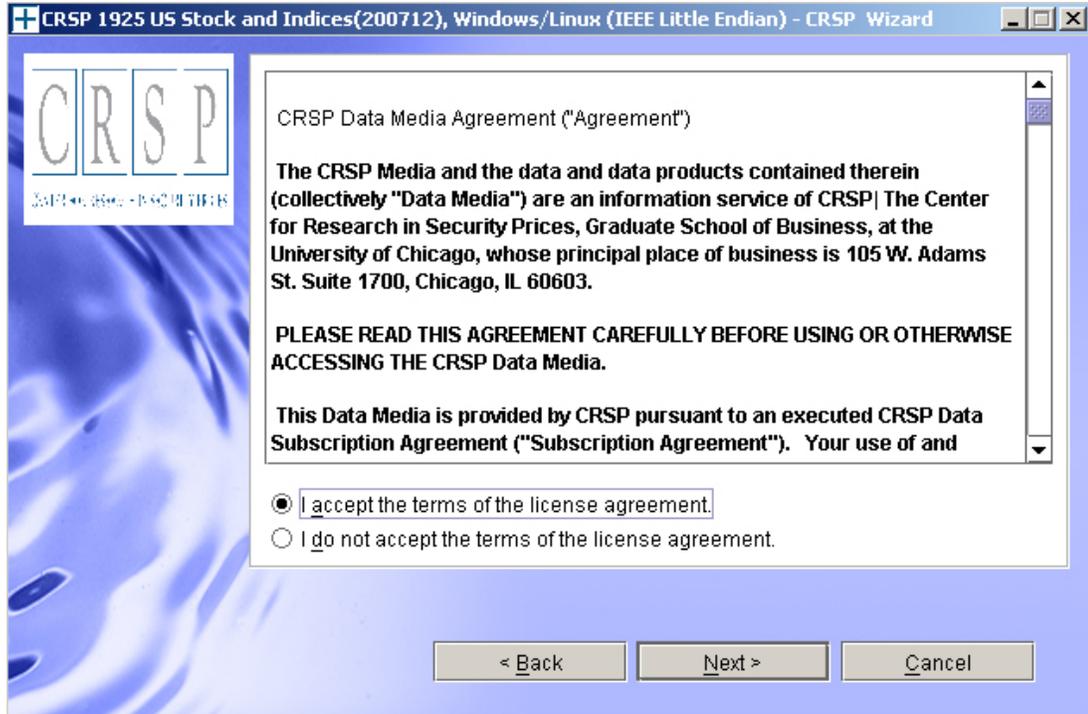
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

### **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**.

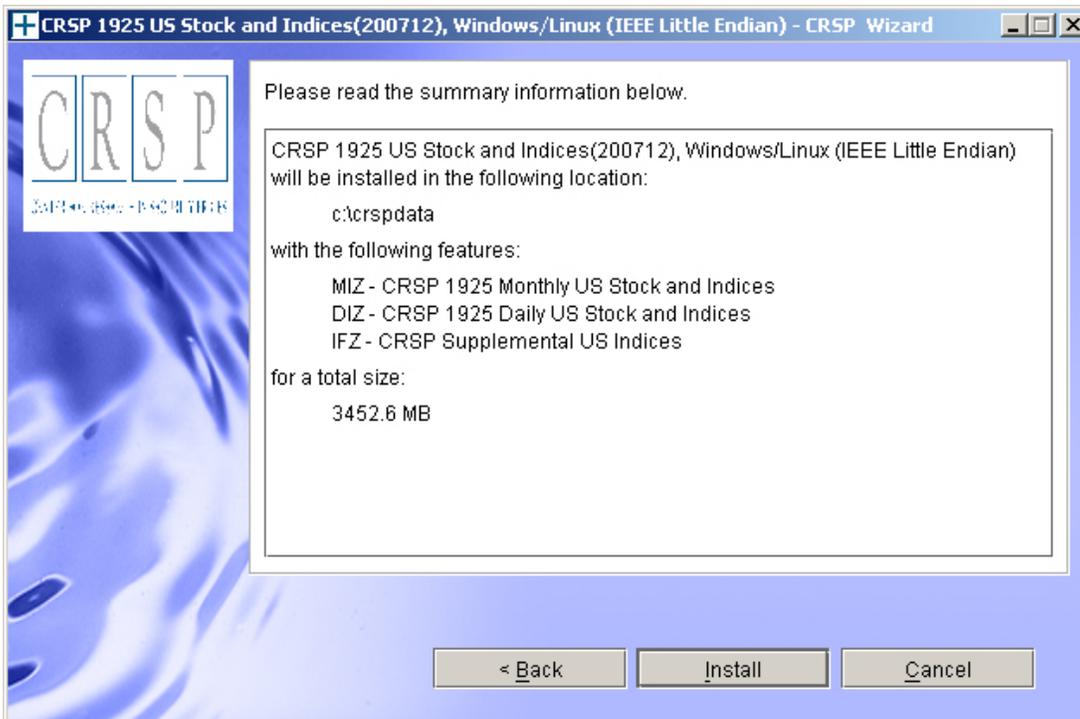


**WINDOWS:** The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

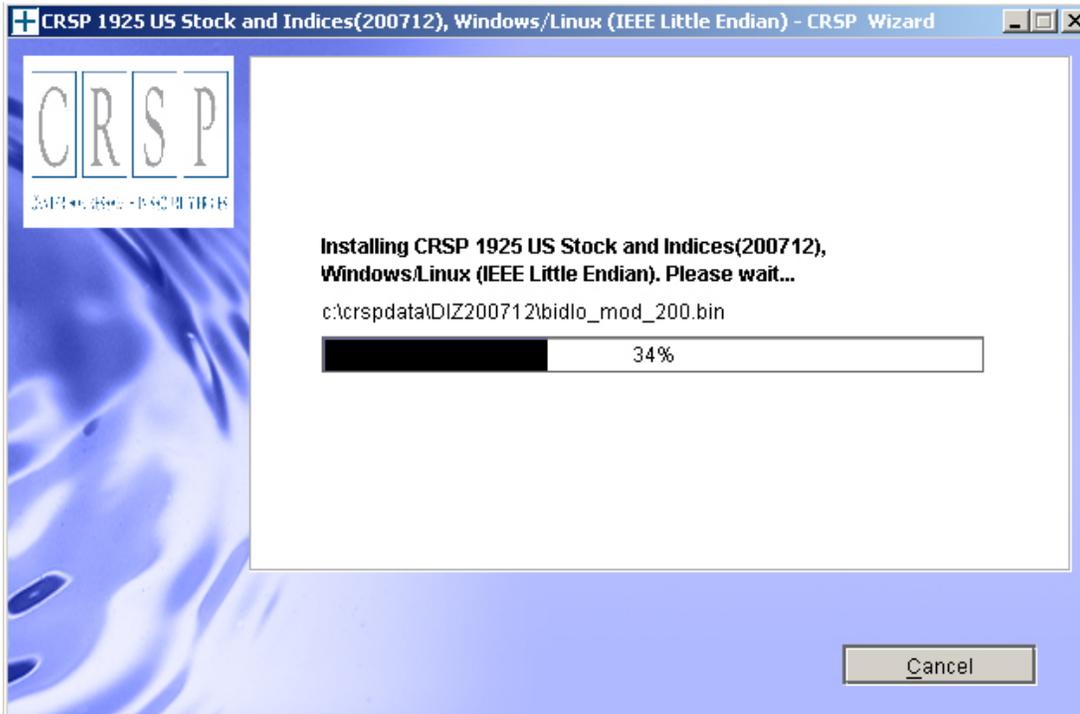
**SUN SOLARIS & LINUX:** The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page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



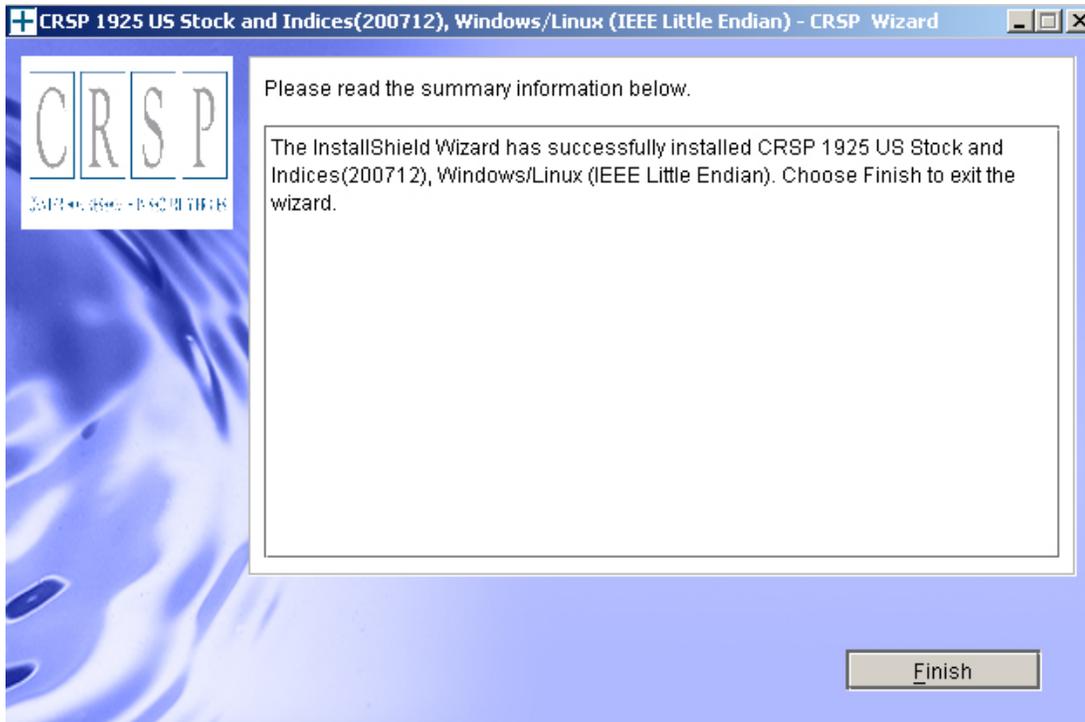
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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

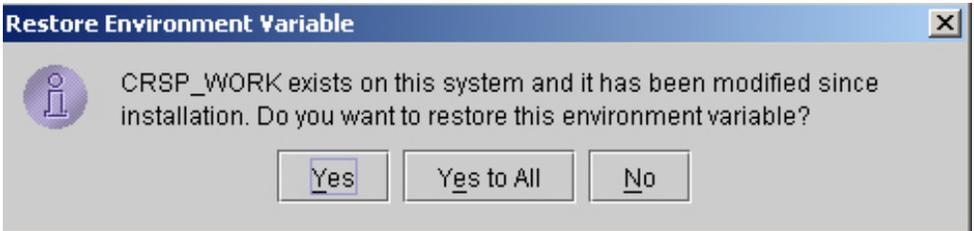
Do Remove Exit

## 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.