

These release notes pertain to the December 2011 Quarterly release of the CRSP US Stock and Index databases.

DECEMBER 2011 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
1988	2011	Reviewed list of distributions where there were inconsistent dates listed (declare date after ex-date, declare date years before ex-date, etc.). Edits consisted mainly of correcting the declare date but a few ex-dates and record dates were edited also.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
11077	A S M INTERNATIONAL N V	20080331	20110331	Changed total shares outstanding changed to 54005 from 8386 for 20080331-20080629, to 54251 from 8030 for 20080630-20080929, to 54275 from 7770 for 20080930-20081230, to 54275 from 8631 for 20081231-20090330, to 54275 from 8441 for 20090331-20090629, to 54275 from 8104 for 20090630-20090929, to 51722 from 7928 for 20090930-20091230, to 51745 from 8102 for 20091231-20100330, to 51837 from 9322 for 20100331-20100929, to 51837 from 10686 for 20100630-20100929, to 52756 from 10715 for 20100930-20101230, to 52803 from 9867 for 20101231-20110330, and to 52932 from 7524 for 20110331-20111231.
93003	C D C SOFTWARE COR	20090806	20111005	Removed halt record and changed enddate from 20111130 to 20111005.
12734	GLOBAL X FUNDS			Changed name history from GLOBAL X TRUST to GLOBAL X FUNDS throughout entire history
81761	GLOWPOINT INC	20051005	20111214	Added zero nameline to reflect off-exchange activity for 20051005-20111214.
87075	J2 GLOBAL INC	20010208	20010308	Changed name history from J2 GLOBAL COMM INC NEW to J2 GLOBAL COMM INC for 20010208 - 20010308
91305	PENN WEST PETROLEUM LTD	20110329	20110928	Changed distribution code to 1332 from 1322 for ex-dates 20110329, 20110628, and 20110928.
86582	PROVIDENT NEW YORK BANCORP	20040115	20050629	Change name history to PROVIDENT BANCORP INC DE from PROVIDENT BANCORP INC for 20040115-20050629

NOVEMBER 2011 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
41188	ALLIED MOTION TECHNOLOGIES INC	20110815	20110815	Changed distribution code to 1232 from 1252 on ex-date 20110815
13003	AMERICAN REALTY CAPITAL PROP INC			Changed share code from 11 to 18 throughout entire history.
12594	DIREXION SHARES E T F TRUST			Changed PERMCO to 53101 from 53692 for entire history
12595	DIREXION SHARES E T F TRUST			Changed PERMCO to 53101 from 53692 for entire history
12596	DIREXION SHARES E T F TRUST			Changed PERMCO to 53101 from 53692 for entire history
12848	DIREXION SHARES E T F TRUST			Changed PERMCO to 53101 from 53692 for entire history
12849	DIREXION SHARES E T F TRUST			Changed PERMCO to 53101 from 53692 for entire history
12850	DIREXION SHARES E T F TRUST			Changed PERMCO to 53101 from 53692 for entire history
12851	DIREXION SHARES E T F TRUST			Changed PERMCO to 53101 from 53692 for entire history
92190	M F GLOBAL HOLDINGS LTD	20111028	20111028	Changed enddate from 20111031 to 20111028, and added delisting info.
81530	P M I GROUP INC	20111021	20111021	Removed halt record and changed enddate from 20111031 to 20111021.

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
4542	TELEFONICA BRASIL S A	20110321	20110321	Changed pay-date to 20110526 for first installment distribution of 1.7842 on ex-date 20110321
4542	TELEFONICA BRASIL S A	20110321	20111115	Changed ex-date to 20110321 from 20111115 for second installment distribution of 0.31292
11845	W P P PLC	20111012	20111012	Changed semi-annual distribution amount to 0.5924 and pay-date to 20111121 on ex-date 20111012.

OCTOBER 2011 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
85961	A R M HOLDINGS PLC	20110907	20110907	Changed dividend amount from 0.06789 to 0.06428 on ex-date 20110907
13901	ALTRIA GROUP INC	20080331	20080331	Changed dividend amount from 50.06 to 50.58 on ex-date 20080331
92206	BLUEKNIGHT ENERGY PARTNERS L P	20110927	20110927	Added Acquiring PERMNO 95582 for rights distribution on ex-date 20110927
87227	EGAIN COMMUNICATIONS CORP	20040308	20111011	Added zero nameline to reflect off-exchange activity for 20040308-20111011
12982	FORTUNA SILVER MINES INC	20110920	20110920	Changed bid from 0 to 6.88, changed ask from 0 to 6.92, and changed open from 0 to 6.61 on 20110920.
12994	FRANCO NEVADA CORP	20110908	20110908	Changed bid from 0 to 47.27, changed ask from 0 to 47.48, and changed open from 0 to 46.85 on 20110908.
12396	SINOTECH ENERGY LTD	20110816	20110930	Removed all data from 20110817 - 20110930 and added delisting information on 20110816

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 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	29174	39	1404	1168	1	4	2333	10000	93436
MAZ	29145	39	1404	1168	1	4	2333	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20111230	1-22781
Month-end trading calendar	19251231-20111230	1-1033
Year-end trading calendar	19251231-20121231	1-88
Quarter-end trading calendar	19251231-20121231	1-349
Weekly trading calendar	19260102-20111230	1-4487

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	3.7 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	3.3 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	3.2 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	115 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	DVD	7.5 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	215 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.15 MB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyyyymm	DVD	1.11 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	DVD	6 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	213 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	10 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):

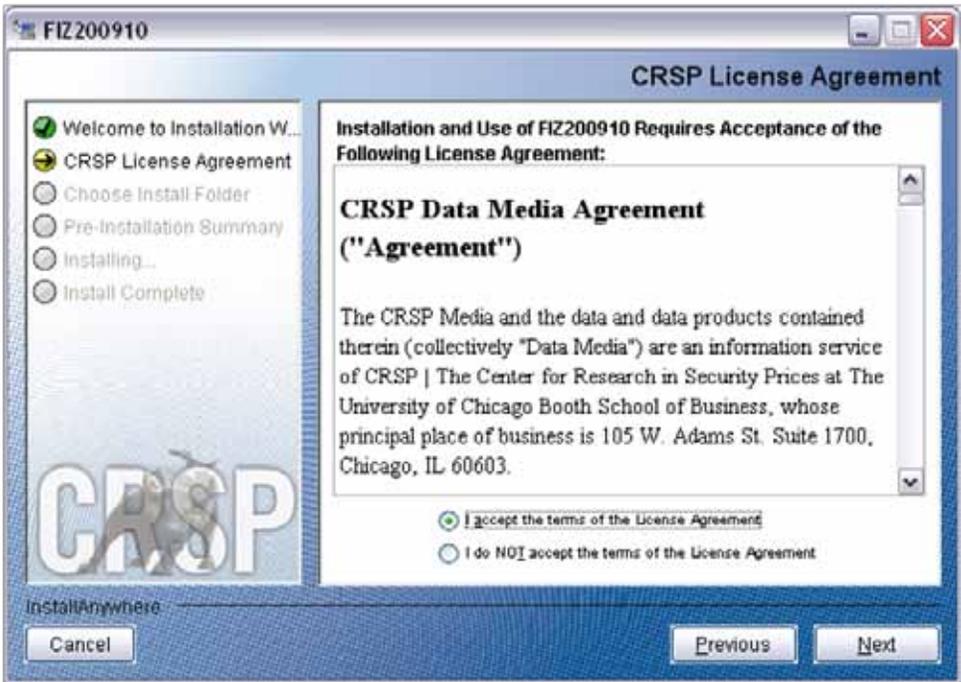
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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.

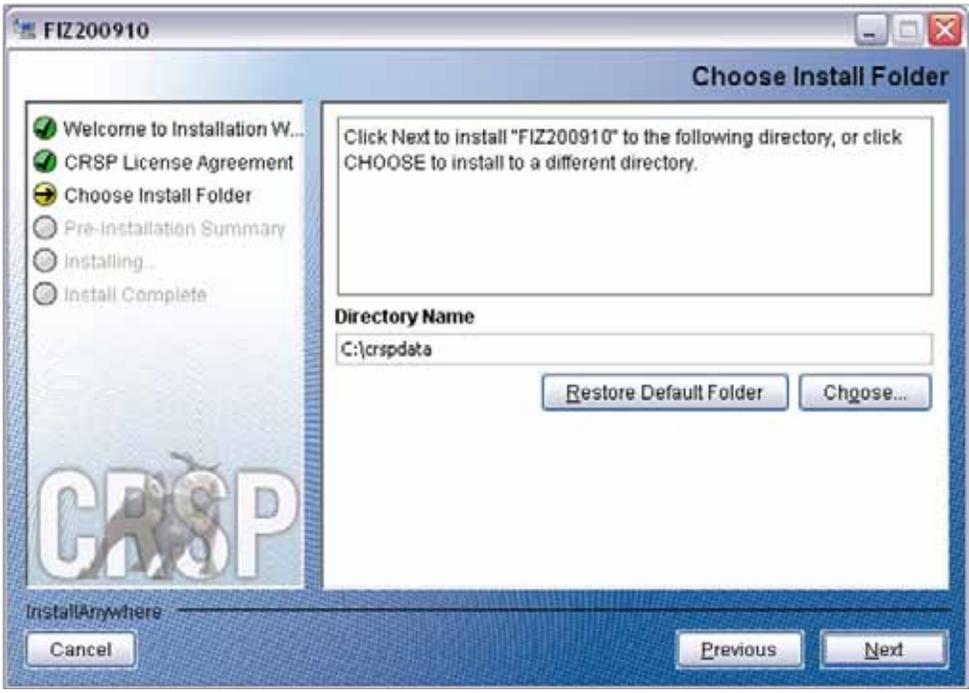


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

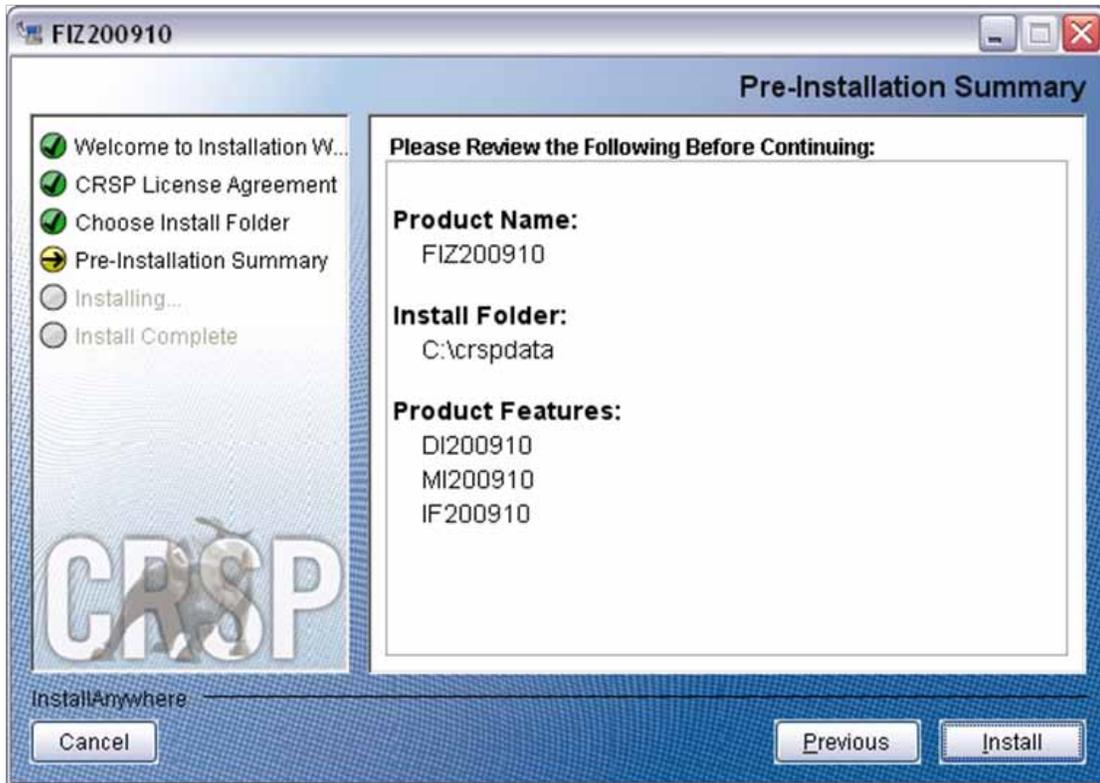


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

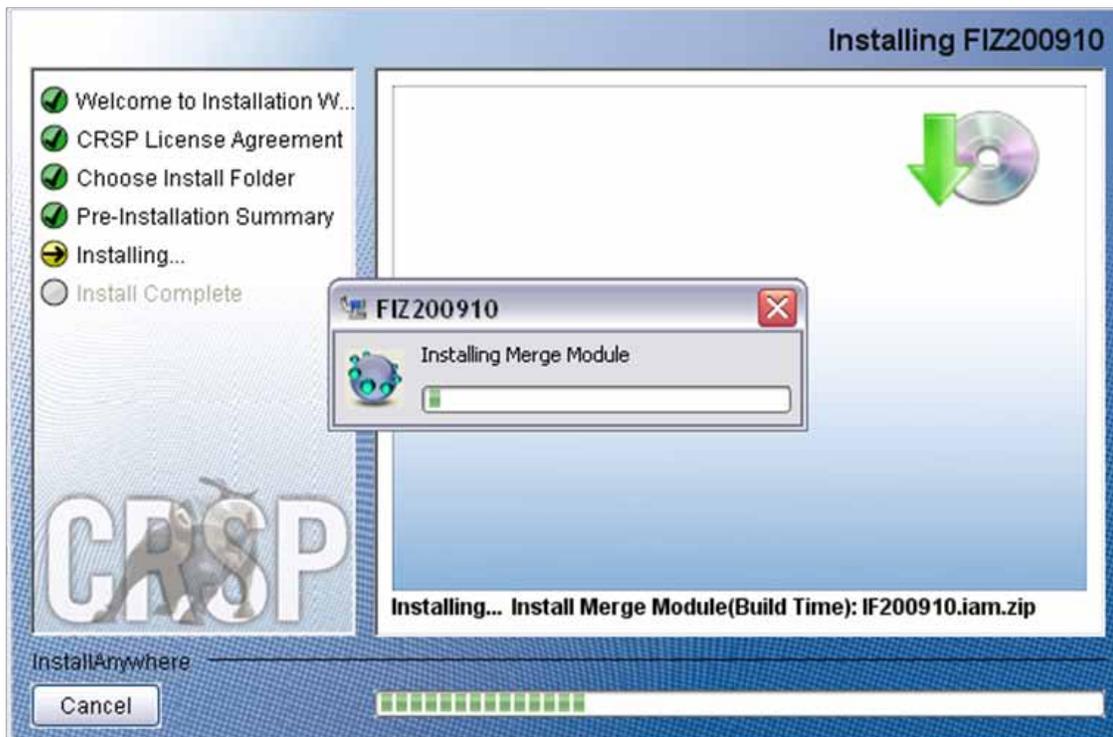
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



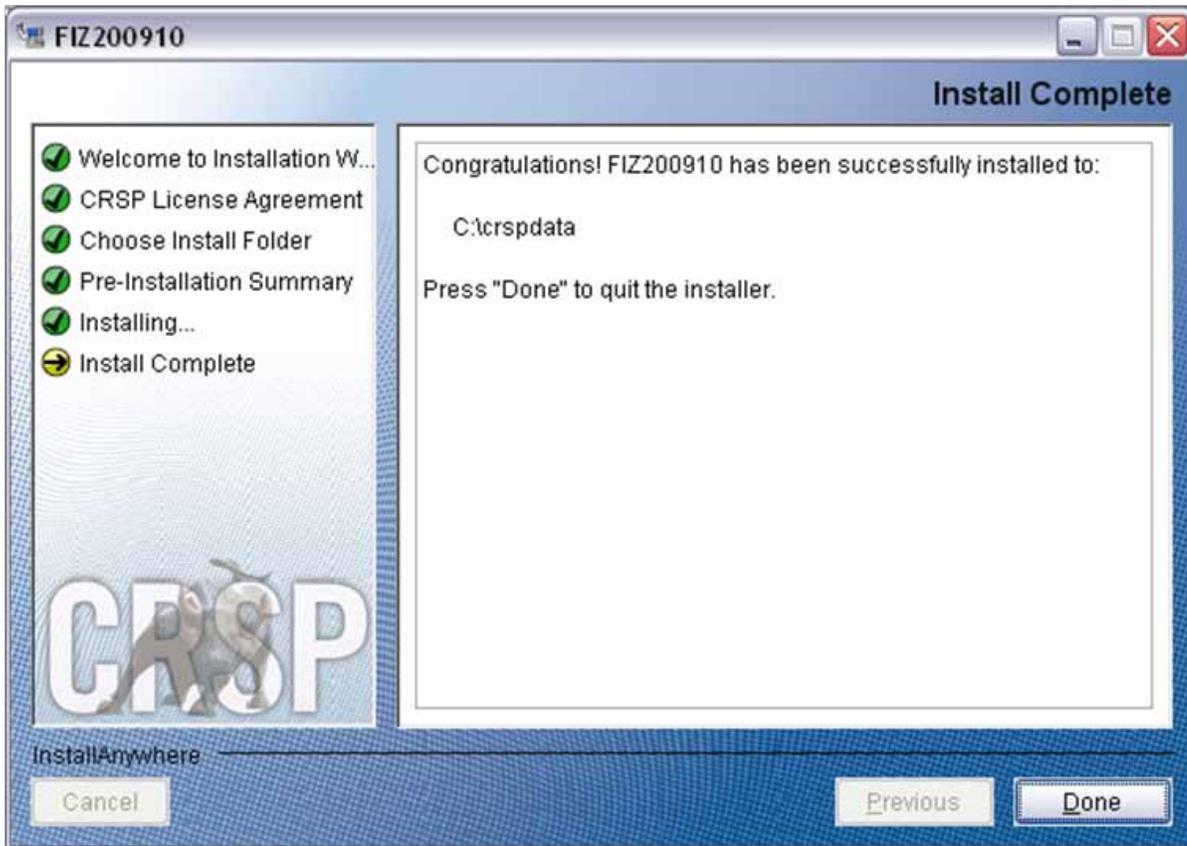
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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 `csh` 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.