

These release notes pertain to the December 2012 Monthly release of the CRSP US Stock and Index databases.

DECEMBER 2012 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
20040108	20111214	Reviewed NYSE permnos with SIC code of 0 or 9999 from 2004-present. Added valid SIC codes to 250 rows of names history (including non-subscriber data)

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
89230	ALERE INC	20100719	20121130	Changed ticker to ALR from IMA for date range 20100719-20121130.
13173	DIREXION SHARES E T F TRUST	20120919	20120919	Changed distribution code to 1232 from 1262 on ex-date 20120919.
13026	ISHARES TRUST	20111220	20111220	Changed distribution code to 1242 from 1212 on ex-date 20111220
13027	ISHARES TRUST	20111222	20111222	Changed distribution code to 1232 from 1212 on ex-date 20111222.
51530	MARINE PETROLEUM TRUST			Changed share code to 71 from 40 throughout entire history
13131	MARKET VECTORS E T F TRUST	20111228	20111228	Changed distribution code to 1252 from 1232 on ex-date 20111228.
93102	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.
91934	MARKET VECTORS E T F TRUST	20071224	20101223	Changed distribution code to 1252 from 1212 on ex-date 20071224, and to 1252 from 1262 on ex-date 20101223.
12333	MARKET VECTORS E T F TRUST	20111223	20111223	Changed distribution code to 1252 from 1262 on ex-date 20111223.
12630	MARKET VECTORS E T F TRUST	20111223	20111223	Changed distribution code to 1252 from 1262 on ex-date 20111223.
92011	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.
12665	MARKET VECTORS E T F TRUST	20111223	20111223	Changed distribution code to 1252 from 1262 on ex-date 20111223.
91530	MARKET VECTORS E T F TRUST	20061221	20101223	Changed distribution code to 1252 from 1212 on ex-date 20061221, to 1252 from 1232 on ex-date 20071224, and to 1252 from 1262 on ex-date 20101223.
93103	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.
91529	MARKET VECTORS E T F TRUST	20061221	20101223	Changed distribution code to 1252 from 1212 on ex-date 20061221, and to 1252 from 1262 on ex-date 20101223.
13125	MARKET VECTORS E T F TRUST	20111228	20111228	Changed distribution code to 1252 from 1212 on ex-date 20111228.
91232	MARKET VECTORS E T F TRUST	20061221	20101223	Changed distribution code to 1252 from 1212 on ex-date 20061221, to 1252 from 1232 on ex-date 20071224, to 1252 from 1212 on ex-date 20091223, and to 1252 from 1262 on ex-date 20101223.
12664	MARKET VECTORS E T F TRUST	20111223	20111223	Changed distribution code to 1252 from 1262 on ex-date 20111223.
92538	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.
12666	MARKET VECTORS E T F TRUST	20110301	20110601	Changed distribution code to 1222 from 1212 on ex-date 20110601.
92622	MARKET VECTORS E T F TRUST	20091223	20101223	Changed distribution code to 1252 from 1262 on ex-dates 20091223 and 20101223.
92274	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.
92796	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.
92733	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
92732	MARKET VECTORS E T F TRUST	20091223	20101223	Changed distribution code to 1252 from 1262 on ex-dates 20091223 and 20101223.
92994	MARKET VECTORS E T F TRUST	20101223	20101223	Changed distribution code to 1252 from 1262 on ex-date 20101223.
92883	MARKET VECTORS E T F TRUST	20091223	20101223	Changed distribution code to 1252 from 1262 on ex-dates 20091223 and 20101223.
92251	MARKET VECTORS E T F TRUST	20071224	20101223	Changed distribution code to 1252 from 1212 on ex-dates 20071224 and 20091223, and to 1252 from 1262 on exdate 20101223.
89277	NORTHWEST BIOTHERAPEUTICS INC	20021224	20121206	Added zero namelines to reflect off-exchange activity between 20021224 and 20121206.
13245	POWERSHARES E T F TRUST II	20120615	20120615	Changed distribution code to 1232 from 1212 on ex-date 20120615.
13190	POWERSHARES E T F TRUST II	20120316	20120316	Changed distribution code to 1232 from 1212 on ex-date 20120316.
13089	POWERSHARES E T F TRUST II	20111216	20111216	Changed distribution code to 1232 from 1212 on ex-date 20111216.
13090	POWERSHARES E T F TRUST II	20111216	20111216	Changed distribution code to 1232 from 1212 on ex-date 20111216.
13091	POWERSHARES E T F TRUST II	20111216	20111216	Changed distribution code to 1232 from 1212 on ex-date 20111216.
13092	POWERSHARES E T F TRUST II	20111216	20111216	Changed distribution code to 1232 from 1212 on ex-date 20111216.
13189	POWERSHARES E T F TRUST II	20120619	20120619	Changed distribution code to 1232 from 1212 on ex-date 20120619.
92486	SEARCHMEDIA HOLDINGS LTD	20091103	20121214	Name changed to SEARCHMEDIA HOLDINGS LTD from SEARCHMEDIA HOLDINGS LIMITED from 20091103 to 20121214.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 2012. 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	29543	39	1538	1414	1	4	2407	10000	93436
MAZ	29542	39	1538	1414	1	4	2407	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20121231	1-23031
Month-end trading calendar	19251231-20121231	1-1045
Year-end trading calendar	19251231-20131231	1-89
Quarter-end trading calendar	19251231-20131231	1-353
Weekly trading calendar	19260102-20121231	1-4540

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	3.8 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	3.4 GB	CRSP NYSE/ AMEX/ NASDAQ Value-weighted Market, CRSP NYSE/ AMEX/ NASDAQ Equal-weighted Market, S&P 500 Composite, NASDAQ Composite		DA - 1925 Daily US Stock MA - 1925 Monthly US Stock IN - CRSP Limited US Indexes
CRSP 1962 US Stock	A6Zyyyyymm	DVD	3.0 GB	CRSP NYSE/ AMEX/ NASDAQ Value-weighted Market, CRSP NYSE/ AMEX/ NASDAQ Equal-weighted Market, S&P 500 Composite, NASDAQ Composite		D6 - 1962 Daily US Stock M6 - 1962 Monthly US Stock IN - CRSP Limited US Indexes
CRSP 1962 US Stock and Index Database	AXZyyyyymm	DVD	3.3 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	116 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	DVD	8.28 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	226 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.2 GB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyyyymm	DVD	1.16 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	217 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	10.3 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:

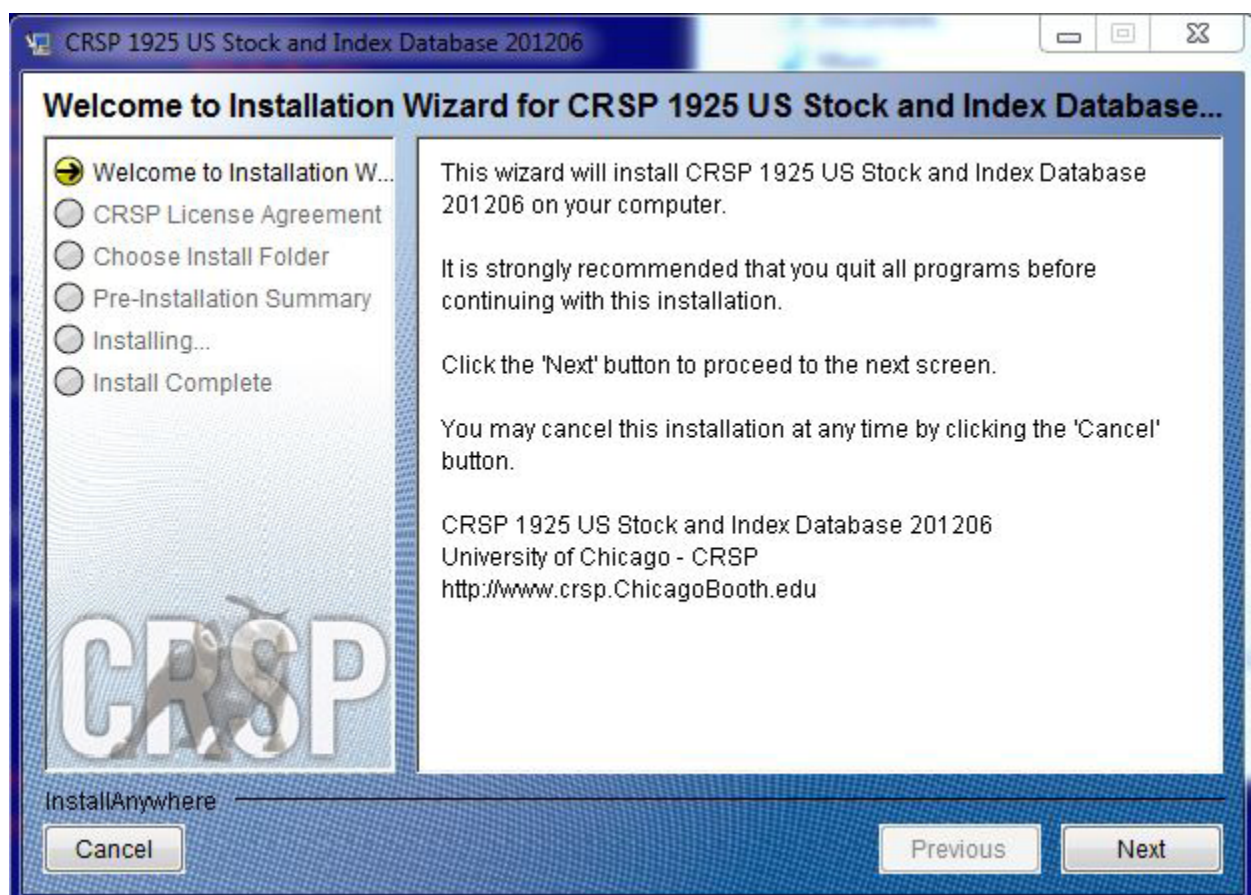
To install data, insert your DVD into the drive and from the Start Menu, select Run `d:\setupwin32.exe`. Click OK.

SUN SOLARIS (DVD INSTALL):

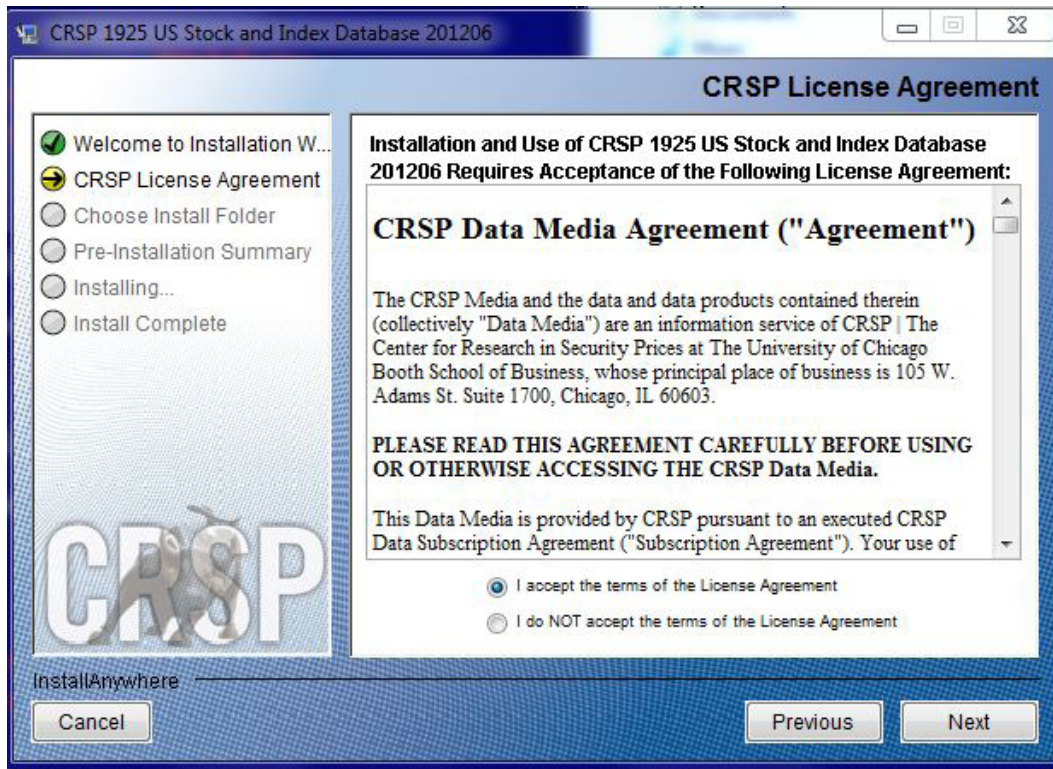
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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.

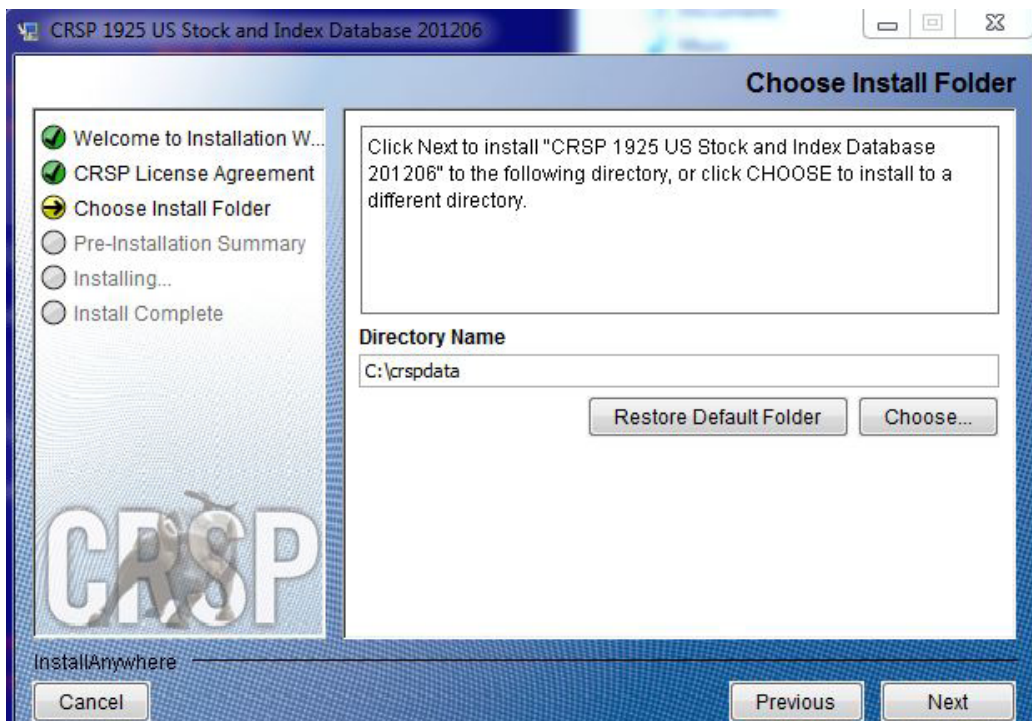


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

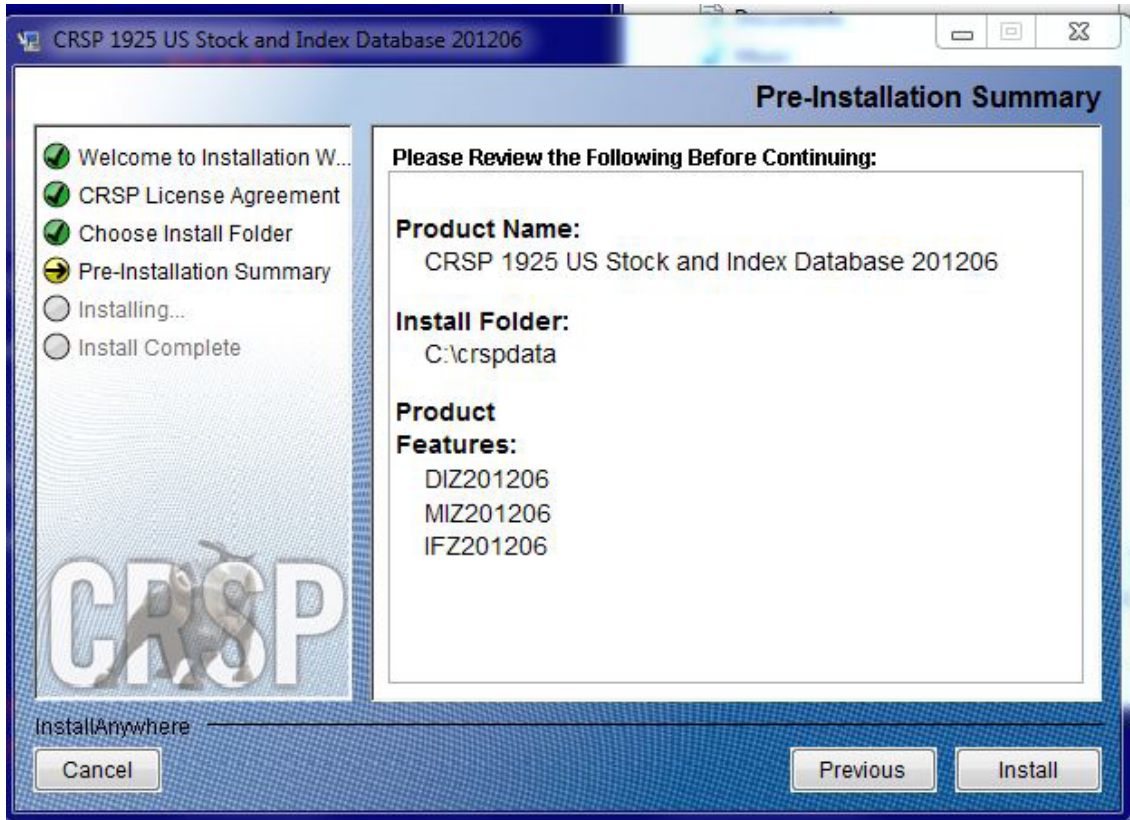


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

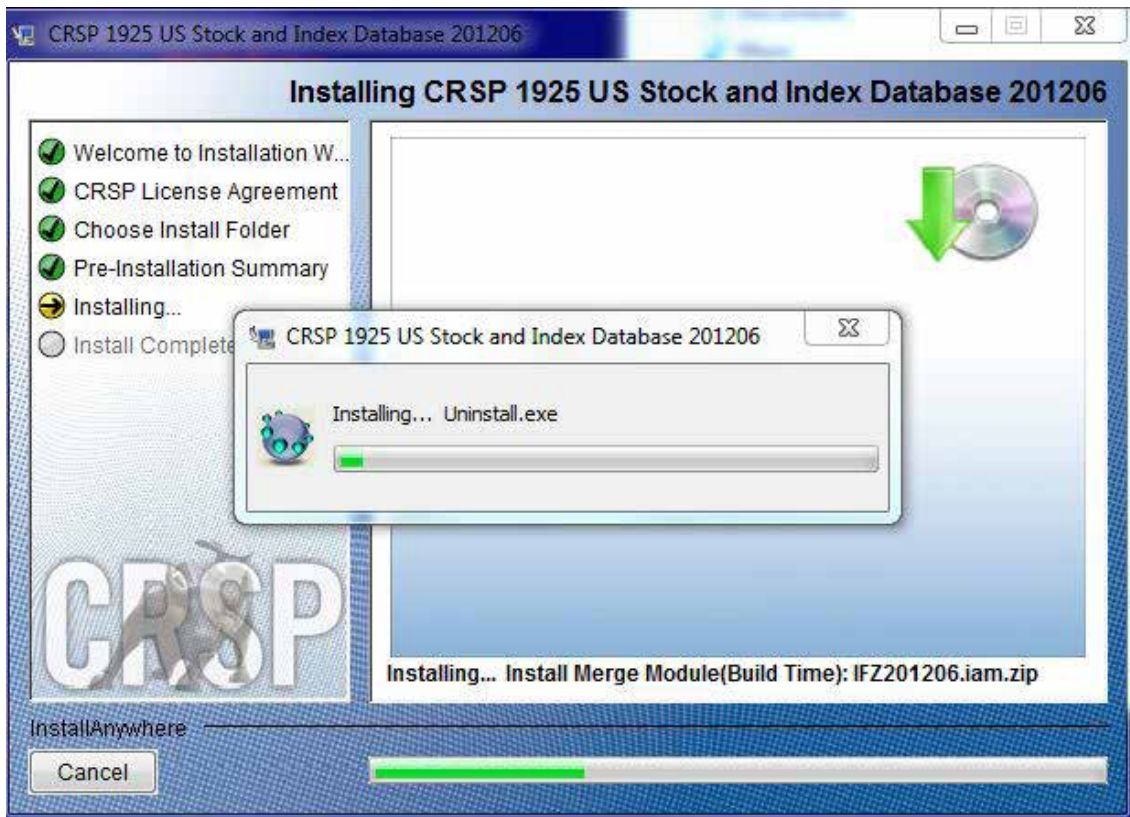
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



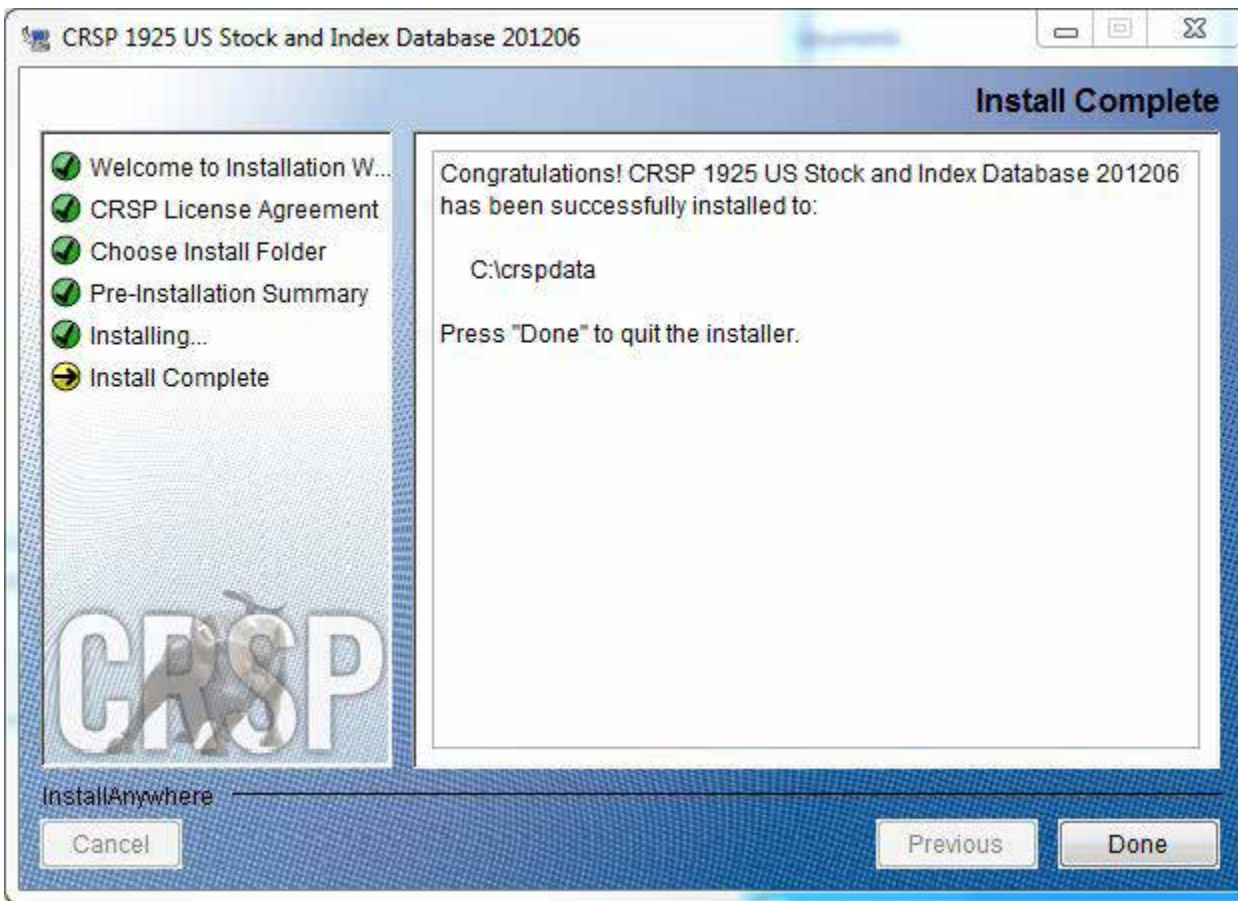
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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
```

3. 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.