

These release notes pertain to the December 2012 Quarterly 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. |

NOVEMBER 2012 DATA EDITS

INDIVIDUAL EDITS

| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|--------|-----------------------------|------------|----------|---|
| 89541 | ENBRIDGE ENERGY MGMT L L C | 20120203 | 20120803 | Changed distribution code to 5533 from 5523 on ex-dates 20120203 and 20120803. |
| 93431 | PACTERA TECHNOLOGY INTL LTD | 20100630 | 20121112 | Changed name to HISOFT TECHNOLOGY INTL LTD from HISOFT TECHNOLOGY INTL LIMITED for 20100630-20121112. |
| 89410 | S R A INTERNATIONAL INC | 20020524 | 20110530 | Changed shares outstanding values for various ranges for 20020524-20110530. |
| 92875 | SMARTHEAT INC | 20120529 | 20121031 | Removed halt record from 20120530-20121031 and added delist array on 20120529. |
| 11845 | W P P PLC | 20121010 | 20121010 | Changed distribution amount to \$0.697708 from \$0.694988 on ex-date 20121010. |

OCTOBER 2012 DATA EDITS

GROUP EDITS

| BEGIN DATE | END DATE | DESCRIPTION |
|------------|----------|---|
| 2005 | 2012 | Reviewed permnos with SIC code of 0 or 9999 and a halt or zero nameline. Added valid SIC codes to 47 rows of names history. |

INDIVIDUAL EDITS

| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|--------|-----------------------|------------|----------|--|
| 85961 | A R M HOLDINGS PLC | 20120905 | 20120905 | Changed semi-annual distribution amount to 0.08033 from 0.07847 on ex-date 20120905. |
| 12912 | BIOLINERX LTD | 20120330 | 20121031 | Updated shares outstanding to 6,404 from 17,606 for date range 20120330-20120628, and to 5,773 from 17,606 for date range 20120629-20120927. |
| 79580 | DYNACQ HEALTHCARE INC | 20120809 | 20120928 | Removed all data from 20120810-20120928 and added delisting information on 20120809. |

| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|--------|----------------------------------|------------|----------|---|
| 90352 | DYNEGY INC NEW DEL | 20120706 | 20121002 | Added zero nameline for the period 20120706-20121002 to reflect bankruptcy reorganization. |
| 91638 | GENESIS LEASE LTD | 20061214 | 20121027 | Changed name from GENESIS LEASE LIMITED to GENESIS LEASE LTD for entire history. |
| 89477 | INTERNET ARCHITECTURE HOLDRS TR | 20110705 | 20120910 | Changed distribution code to 1212 from 1222 on ex-dates 20110705, 20111108, 20111212, and 20120103; changed distribution amount to .0975 from .0875 on ex-date 20110808, and to .026667 from .016667 on ex-date 20110912; added regular dividends on ex-dates 20120808, 20120809, and 20120910, and added special dividend on 20110805. |
| 13441 | MAINSTAY DEFINEDTERM MUNI OPP FD | 20120912 | 20120912 | Changed distribution code to 1223 from 1222 on ex-date 20120912. |
| 12953 | MARKET VECTORS E T F TRUST | 20111003 | 20120702 | Changed distribution code to 1232 from 1212 on ex-dates 20111003, 20111228, and 20120402; change distribution code to 1232 from 1222 on exdate 20120702. |
| 92998 | SINOHUB INC | 20120906 | 20120930 | Removed all data from 20120907-20120930 and added delisting information on 20120906. |
| 81675 | SOVRAN SELF STORAGE INC | 20070227 | 20070227 | Changed bidlow to 57.64 from 21.46 and open to 59.50 from 21.46 on 20070227. |

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 DIST | 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 | TLZyyymm | 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:

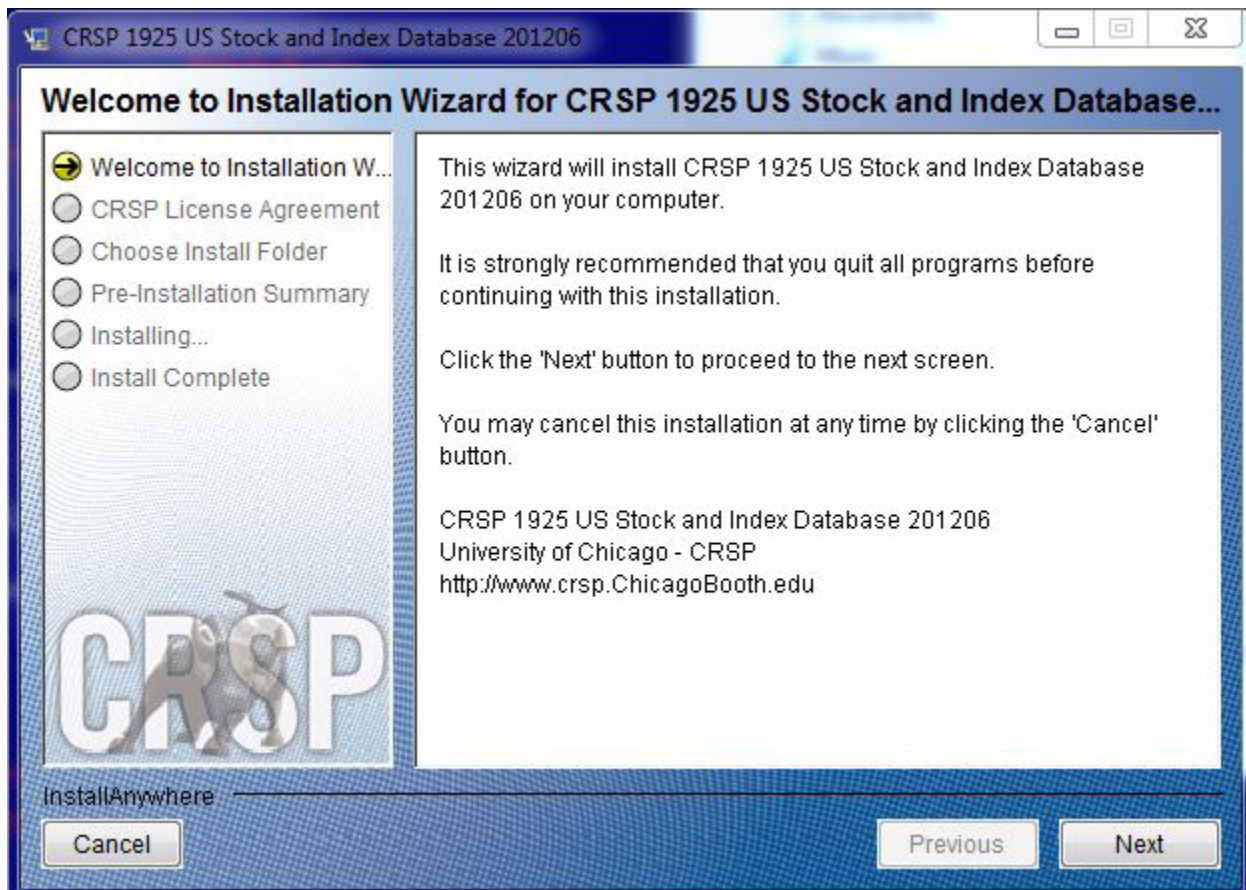
To install data, insert your DVD into the drive and from the Start Menu, select Run d:\setupwin32.exe. Click OK.

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.

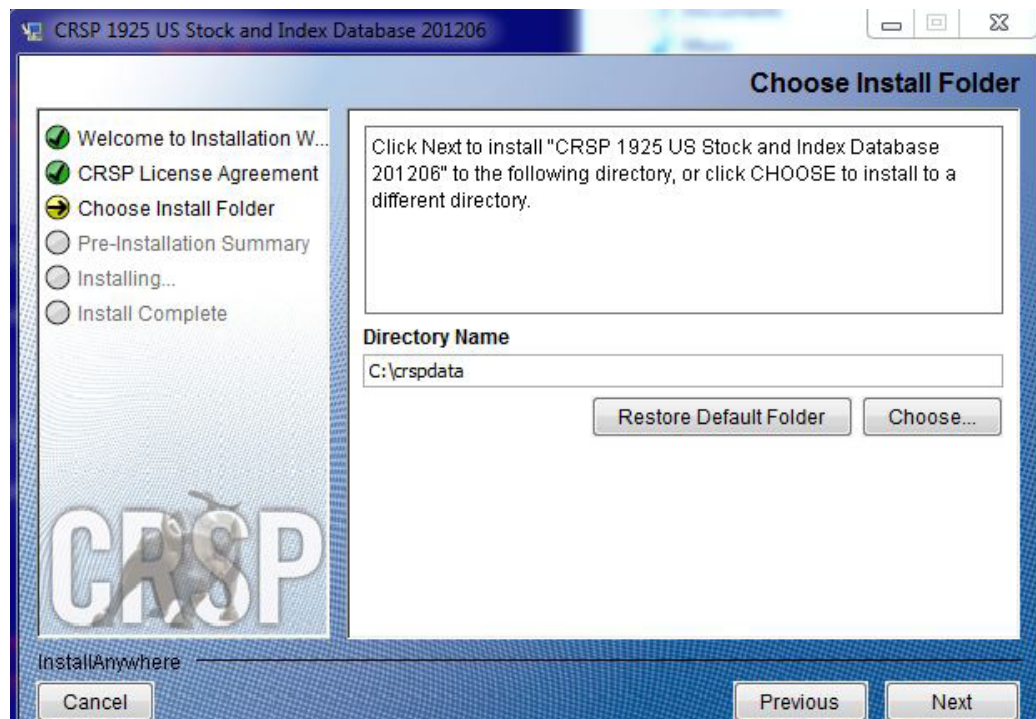


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

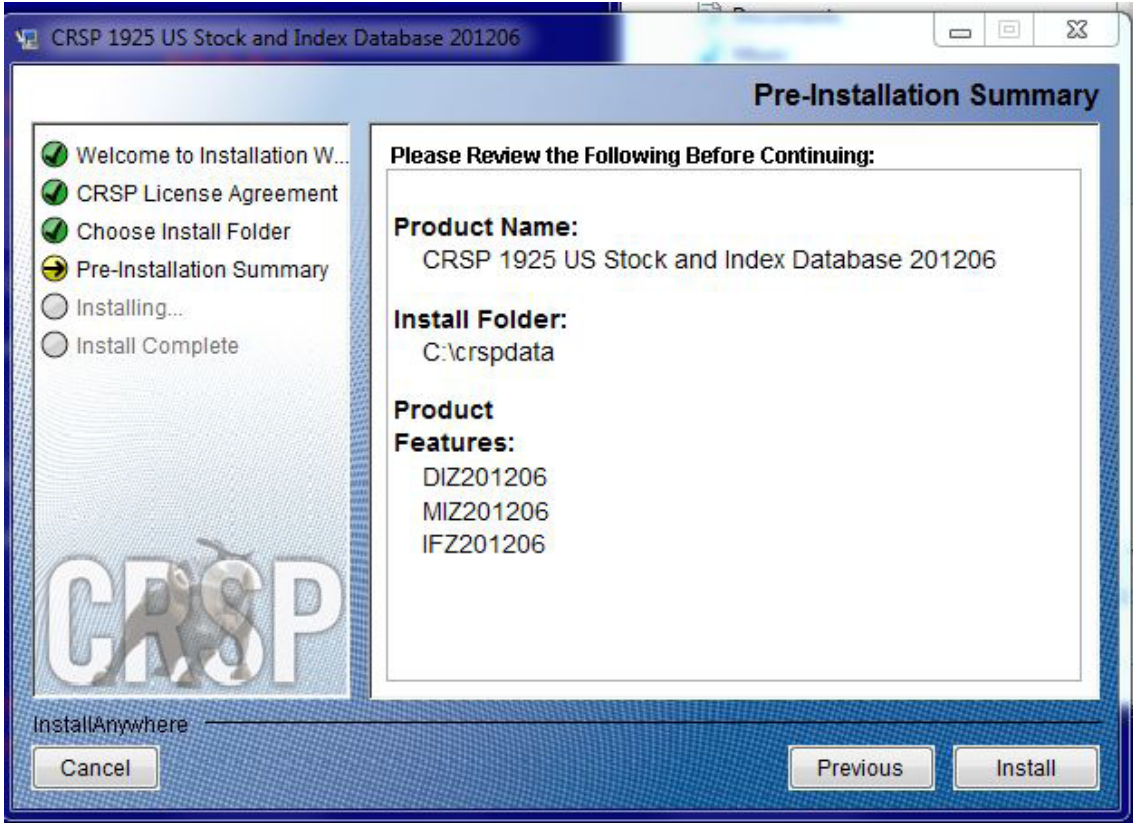


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

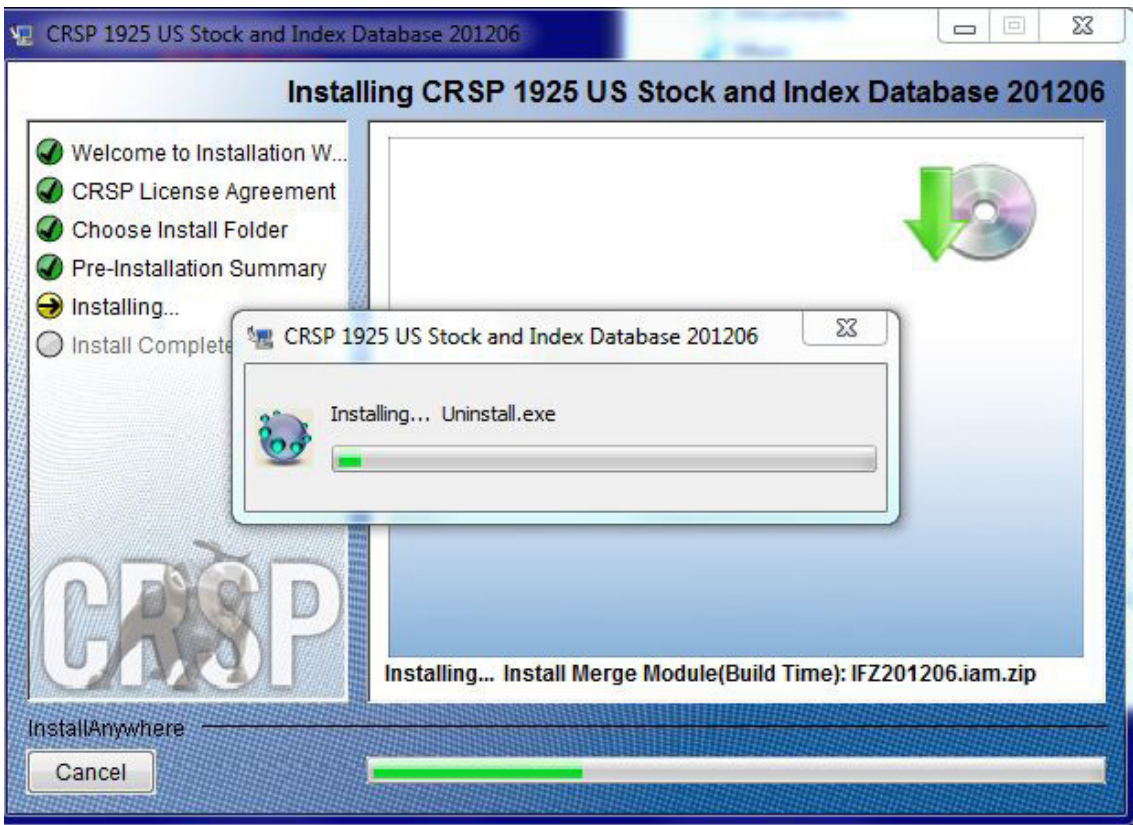
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



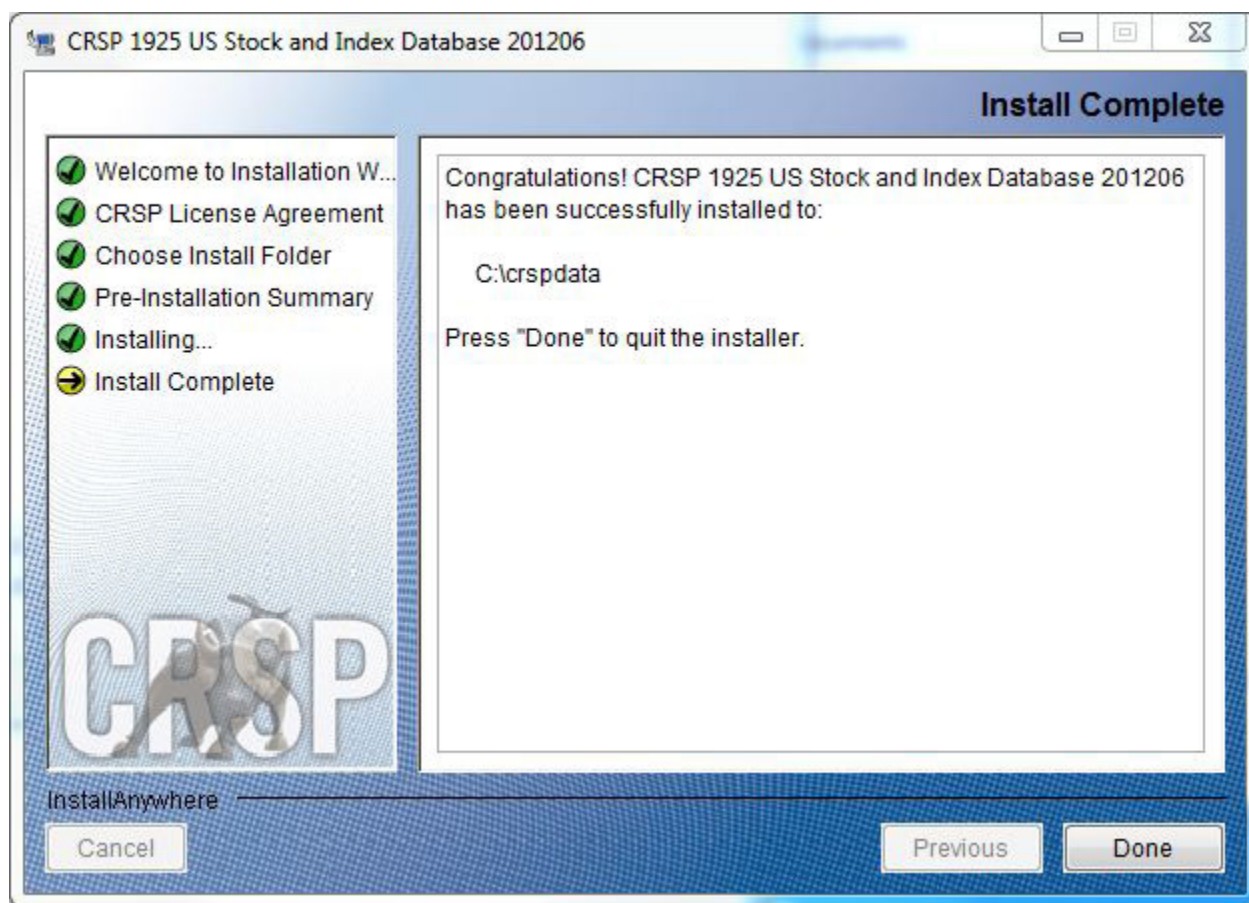
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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 `cs` 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.

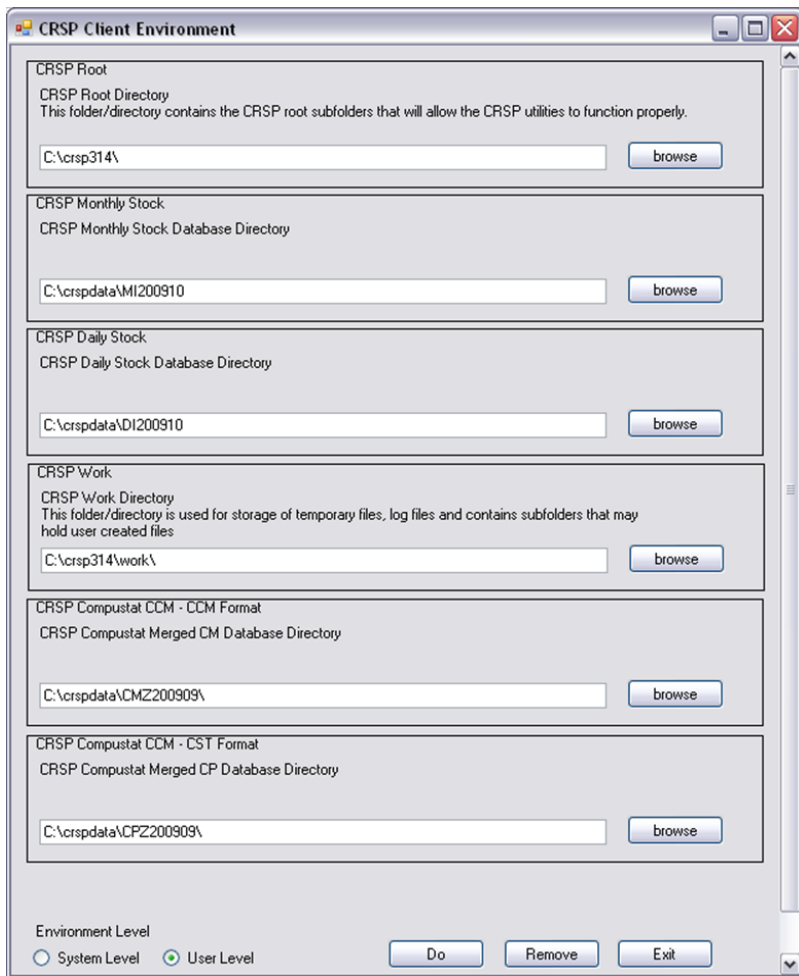
Note: When creating a custom `kshrc` file, be aware that it will overwrite a like-named file if one exists rather than create a new version. The `kshrc` file will overwrite all environment variables, so must be completely filled in.

`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.