

These release notes pertain to the June 2013 Quarterly release of the CRSP US Stock and Index databases.

CRSP HISTORICAL INDEXES – BEGINNING DATE CHANGE

Four daily index files as part of the CRSP Historical Index Products have changed to start December 31, 1925. Previous start dates for these files was January 2, 1926.

Changes to these files make them consistent with all other index files in the database. All formats (EXCEL, SAS, ASCII) of the following files reflect the change:

- dsiy - Daily Stock and Index for NYSE, NYSEMKT, NASDAQ, ARCA
- disr - Daily Stock and Index for ARCA
- dsp500 - Daily CRSP index on the S&P 500
- dsp500p - Daily CRSP Portfolios on the S&P 500

The December 31, 1925 row of these files, like this row in other files, contains only Index levels on which returns can be calculated for January 2, 1926.

HEADS UP! NEW DELIVERY METHOD, INSTALLS, AND DATA FORMATS ON THE HORIZON!

DELIVERY

CRSP is pleased offer data delivery via the “Cloud”. By utilizing IPSwitch’s MOVEit Cloud product (<http://www.ipswitchft.com/Products/MOVEit/Cloud.aspx>), you will be able to effortlessly download data products either on demand, or with scheduled processes.

We plan to have the Stock databases available in the next several months. We understand that transition can require time and coordination, so we will initially offer this delivery option on an ‘opt-in’ basis. Should you wish to download the data, please contact our billing department at billing@crsp.chicagobooth.edu and provide us with the name, email address and telephone number of the contact person authorized to receive notification of and access to downloads.

INSTALLS

CRSP is in the process of replacing our current InstallAnywhere process with a ZIP file process. This transition offers more flexibility and stability over the long term and allows CRSP to better support our data products into the future. This change will be transparent to end users and should be complete sometime in the early fall. We are testing these processes now and will provide instructions and specifications once all details are complete.

FILE FORMATS

A number of subscribers have requested flat-file versions of the CRSP databases that can be more easily consumed and built into automated processes. In response to these requests, CRSP is actively working on creating these flat-file versions, which once created, will also be available through the “MFT” delivery.

SHARES OUTSTANDING HISTORY – DATA IMPROVEMENT

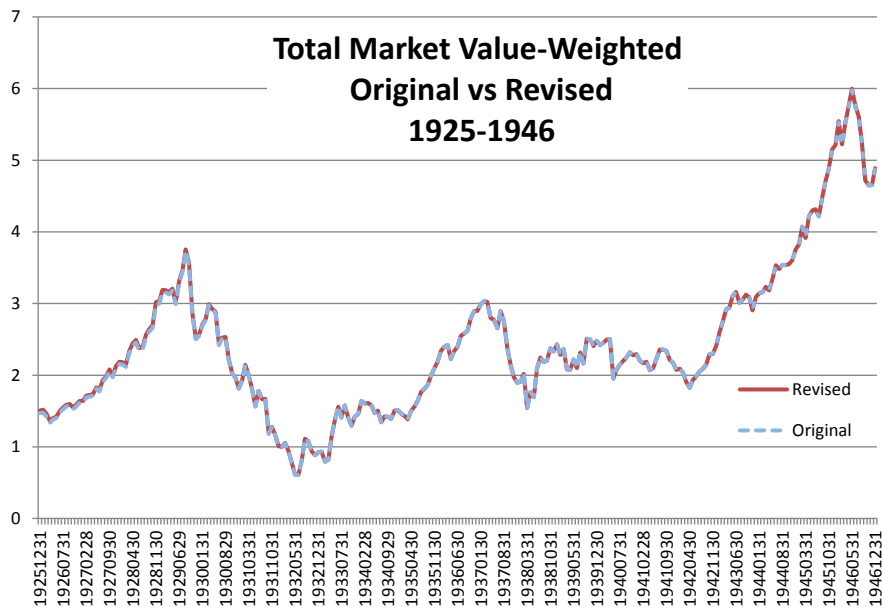
When our research team at CRSP finds new sources that allow us to make corrections and quality improvements to our data, we make it a practice to incorporate these changes.

The June cut of the Stock and Index databases reflects a large number of shares outstanding edits in our deep history. The nature of these edits extends farther back the start dates of available shares information. A number of securities that did not have shares data prior to the late 1947 now reflect more accurate start dates.

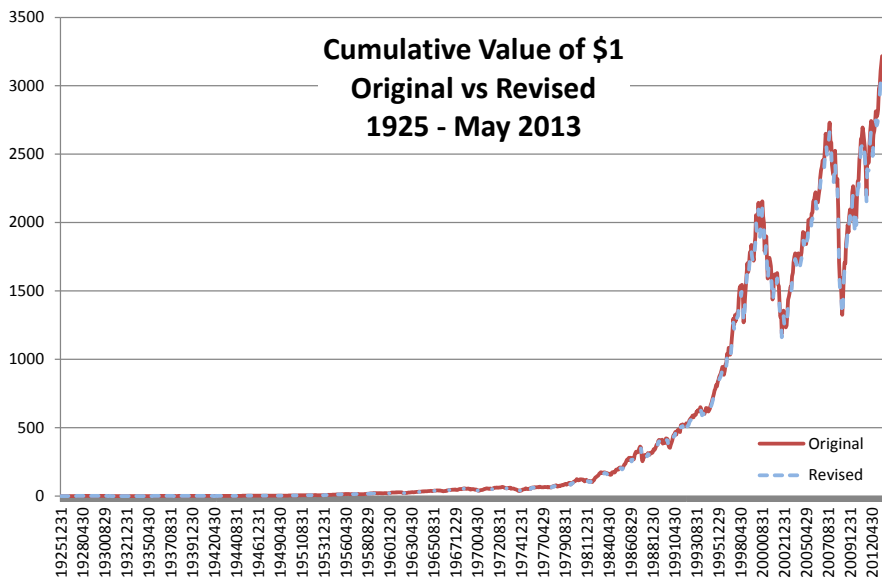
Edits were applied to 2947 observations for 181 securities between December 31, 1925 and December 31, 1946.

INDEX IMPACT

These changes have no impact on CRSP equal-weighted indexes. CRSP value-weighted indexes reflect a very small impact in the early 1925 – 1946 period and from 1947 to present, levels overlay.



The cumulative value of \$1 over the life of the value-weighted series shows a 2% impact due to the changes made in the 1925- 1946 range.



PERMNO	COMPANY NAME	BEGDT	ENDT	DESCRIPTION
13627	WHITEWAVE FOODS CO	5/24/2013	5/31/2013	Changed shares outstanding to 105098 from 70698 for 20130524-present
92985	FIRST TRUST EXCHANGE TRADED FD	7/1/2009	5/31/2013	Changed name to FIRST TRUST EXCHANGE TRADED FD from FIRST TRUST E T F for entire history.
12789	AMPIO PHARMACEUTICALS INC			Changed company name to AMPIO PHARMACEUTICALS INC from AMPIO PHARAMCEUTICALS INC throughout entire history
77182	PERRIGO CO			Changed company name to PERRIGO CO from PERRIGO COMPANY throughout entire history
12657	FIRST TRUST EXCHANGE TRADED ALPHADEX FUND	3/21/2013	3/21/2013	Changed distribution code to 1232 from 1242 on ex-date 20130321
12659	FIRST TRUST EXCHANGE TRADED ALPHADEX FUND	3/21/2013	3/21/2013	Changed distribution code to 1232 from 1242 on ex-date 20130321
85799	JINPAN INTERNATIONAL LTD	3/19/2013	3/19/2013	Changed distribution code to 1232 from 1242 on ex-date 20130319
78002	TRINITY BIOTECH PLC	6/7/2011	6/6/2012	Changed distribution code to 1252 from 1212 on ex-date 20110607 and to 1252 from 1232 on ex-date 20120606.
90640	W P C S INTERNATIONAL INC	5/28/2013	6/28/2013	Changed CUSIP to 92931L30 from 92931L20 for date range 20130528-present.
90227	LIBERTY GLOBAL INC			Changed NASDAQ company number to 60059035 from 60055683 throughout entire history.
89154	CREDIT SUISSE GROUP	5/1/2013	5/1/2013	Added stock dividend with distribution code of 5533 on ex-date 20130501
12014	CHINA BOTANIC PHARMACEUTICAL INC	1/30/2013	5/31/2013	Removed halt record from 20130131-20130531 and updated delisting array on 20130130
90228	LIBERTY GLOBAL PLC			Changed NASDAQ company number to 60059035 from 60055683 throughout entire history.
88518	MANDALAY DIGITAL GROUP INC	8/26/2013	6/11/2013	Added zero name lines for 20020826-20130611 to reflect off-exchange activity.

MAY 2013 DATA EDITS

GROUP EDITS

BEGDT	ENDDT	DESCRIPTION
2004	2013	Reviewed AMEX and ARCA permnos with SIC code of 0 or 9999 from 2004-present. Added valid SIC codes to 291 PERMNOS and 438 rows of names history (including non-subscriber data)
2013	2013	Reviewed shares outstanding for securities with acquisitions having stock distributions as part of their merger terms for 2013. We used the merger terms to calculate how many additional shares are expected to be added due to the merger and made corrections to our shares outstanding values as needed.
19980102	19981231	Reviewed all missing open prices for 1998. Made 276 total corrections as sources would allow.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGDT	ENDT	DESCRIPTION
47387	KELLY SERVICES INC	3/15/2013	3/15/2013	Removed all prices on 20130315.
84581	PERNIX THERAPEUTICS HLDGS INC	1/28/2013	3/14/2013	Changed shares outstanding to 34030 from 29113 for 20130128-20130306 and to 37706 from 29113 for 20130307-20130314.
89387	COMPUTER PROGRAMS & SYSTEMS INC	11/27/2012	11/27/2012	Changed distribution code to 1272 from 1232 on ex-date 20121127.
12962	C S R PLC	5/9/2012	8/15/2012	Changed distribution code to 1242 from 1232 on ex-dates 20120509 and 20120815.

PERMNO	COMPANY NAME	BEGDT	ENDT	DESCRIPTION
50497	THACKERAY CORP	7/31/1970	7/31/1970	Changed paydate to 19700828 from 19770828 on ex-date 19700731.
49998	FIRST CONNECTICUT SML BUSI INVT	6/25/1973	9/24/1973	Changed paydate to 19730727 from 19760727 on ex-date 19730625, and to 19731026 from 19761026 on ex-date 19730924.
21356	P G & E CORP	6/17/1974	6/17/1974	Changed paydate to 19740715 from 19770715 on ex-date 19740617.
18956	TRI CONTINENTAL CORP	6/14/1976	6/14/1976	Changed paydate to 19760701 from 19730701 on ex-date 19760614.
52425	WASHINGTON REAL ESTATE INVT TR	8/29/1980	8/29/1980	Changed paydate to 19800930 from 19300930 on ex-date 19800829.
16855	LIBERTY BANCORP INC OKLA	12/18/1985	12/18/1985	Changed paydate to 19860116 from 19830116 on ex-date 19851218.
42711	HOWARD BANCORP	9/9/1985	9/9/1985	Changed paydate to 19850927 from 19950927 on ex-date 19850909.
77842	U S P REAL ESTATE INVESTMT TRUST	4/21/1987	7/23/1987	Changed paydate to 19870515 from 19970515 on ex-date 19870421, and to 19870814 from 19970814.
86007	FOG CUTTER CAPITAL GROUP INC	9/28/1998	9/30/1998	Changed declare date to 19980917 from 0 on ex-date 19980928; added 4 distributions, all with amounts of \$0.10 and ex-date 19980930, and with paydates on 20000928, 20001228, 20010328, and 20010628.
75064	GLAXOSMITHKLINE PLC	11/4/2009	11/4/2009	Added declare date 20091028 and changed paydate to 20100107 from 20000107 on ex-date 20091104.
62252	GENERAL RE CORP	11/3/1980	11/17/1980	Changed exchange code to 31 from 3 and added closing price, high, low & volume data for 19801103-19801117
62252	GENERAL RE CORP	12/14/1972	1/1/1973	Changed company name to GENERAL REINSURANCE CORP NY from GENERAL REINSURANCE CORP for 19721214-19730101
47028	NATIONAL EDUCATION CORP	2/10/1984	2/10/1984	Added closing price, high, low & volume data for 19840210.
60441	GOLDEN NUGGET INC	7/25/1983	12/20/1983	Added closing price, high, low & volume data for 19830725, 29839726, 19830926, and 19831220
69550	MYLAN LABS INC	4/14/1986	4/14/1986	Added closing price, high, low & volume data for 19860414.
74617	TANDEM COMPUTERS INC	2/1/1983	2/1/1983	Added closing price, high, low & volume data for 19830201.
85961	A R M HOLDINGS PLC	4/17/2013	4/17/2013	Changed distribution amount to 0.113071 from 0.134180 on exdate 20130417.
82670	T G THERAPEUTICS INC	3/26/2008	5/29/2013	Added zero namelines for 20080326-20130529 to reflect off-exchange activity.
90498	TRADE STREET RESIDENTIAL INC	7/7/2008	5/13/2013	Added zero namelines for 20080707-20130513 to reflect off-exchange activity.
82831	INSYS THERAPEUTICS INC	2/12/2009	5/1/2013	Added zero namelines for 20090212-20130501 to reflect off-exchange activity.
12056	NEW ENERGY SYSTEMS GROUP	4/16/2013	4/30/2013	Removed halt record and all data from 20130417-20130430 and added delist array on 20130416
90696	TELESTONE TECHNOLOGIES CORP	4/16/2013	4/30/2013	Removed halt record and all data from 20130417-20130430 and added delist array on 20130416

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
80223	BOSTON PRIVATE FINL HLDGS INC	19980423	20130328	Changed company name to BOSTON PRIVATE FINL HLDGS INC from BOSTON PRIVATE FINL HLDS INC for 19980423-present
17339	DUPLAN CORP	19650203	19650203	Changed factor to adjust price to 0.5490 from 0.5864 for partial liquidation payment on ex-date 19650203
13608	ISHARES TRUST	20121022	20130328	Name changed to ISHARES TRUST from ISHARES INC for entire history.
13609	ISHARES TRUST	20121022	20130328	Name changed to ISHARES TRUST from ISHARES INC for entire history.
13612	ISHARES TRUST	20121022	20130328	Name changed to ISHARES TRUST from ISHARES INC for entire history.
76616	KONINKLIJKE AHOLD N V	20120419	20120419	Changed distribution code to 1252 from 1212 for dividend on ex-date 20120419.
78107	NUVEEN AZ PREM INCOME MUNI FD			Changed company name to NUVEEN AZ PREM INCOME MUNI FD from NUVEEN ARIZONA PREMIUM INC MUNI throughout entire history
90170	ORAGENICS INC	20081219	20130409	Added zero namelines to reflect off-exchange activity for 20081219-20130409.
13376	PRIMA BIOMED LTD			Changed shares outstanding to 56 from 32701 for 20120416-20121230 and to 104 from 35535 for 20121231-20130327
91620	S K F AB	20120426	20120426	Changed distribution code to 1252 from 1212 for dividend on ex-date 20120426.
84037	SCOR	20130504	20130504	Changed distribution code to 1252 from 1212 for dividend on ex-date 20120504.
90001	VANGUARD INDEX FUNDS	20040130	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
12305	VANGUARD INDEX FUNDS	20100909	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
89999	VANGUARD INDEX FUNDS	20040130	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
90000	VANGUARD INDEX FUNDS	20130104	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
90002	VANGUARD INDEX FUNDS	20040130	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
90003	VANGUARD INDEX FUNDS	20040130	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
90004	VANGUARD INDEX FUNDS	20040130	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
90005	VANGUARD INDEX FUNDS	20040130	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
90878	VANGUARD INDEX FUNDS	20010531	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
91423	VANGUARD INDEX FUNDS	20060824	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
91424	VANGUARD INDEX FUNDS	20060824	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
89286	VANGUARD INDEX FUNDS	20020104	20130328	Name changed to VANGUARD INDEX FUNDS from VANGUARD INDEX TRUST for entire history.
90350	VANGUARD SPECIALIZED FUNDS	20040929	20130328	Name changed to VANGUARD SPECIALIZED FUNDS from VANGUARD INDEX TRUST for entire history.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 2013. 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	29792	39	1538	1534	1	4	2440	10000	93436
MAZ	29763	39	1538	1534	1	4	2440	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20130628	1-23155
Month-end trading calendar	19251231-20130628	1-1051
Year-end trading calendar	19251231-20141231	1-90
Quarter-end trading calendar	19251231-20141231	1-357
Weekly trading calendar	19260102-20130628	1-4565

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	118 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	251 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.3 GB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyyyymm	DVD	1.19 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	DVD	8.72 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	222 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	10.4 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:

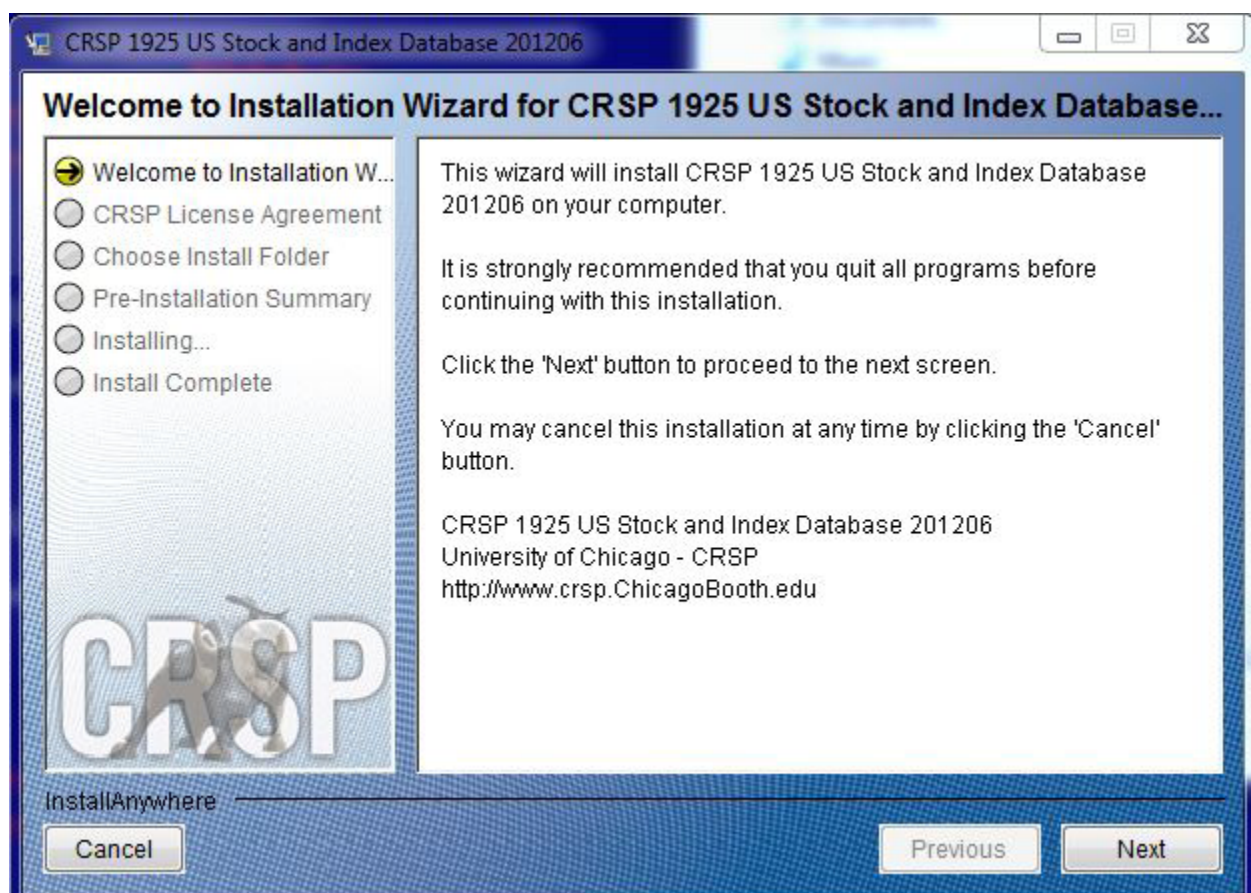
To install data, insert your DVD into the drive and from the Start Menu, select Run `d:\setupwin32.exe`. Click OK.

SUN SOLARIS (DVD INSTALL):

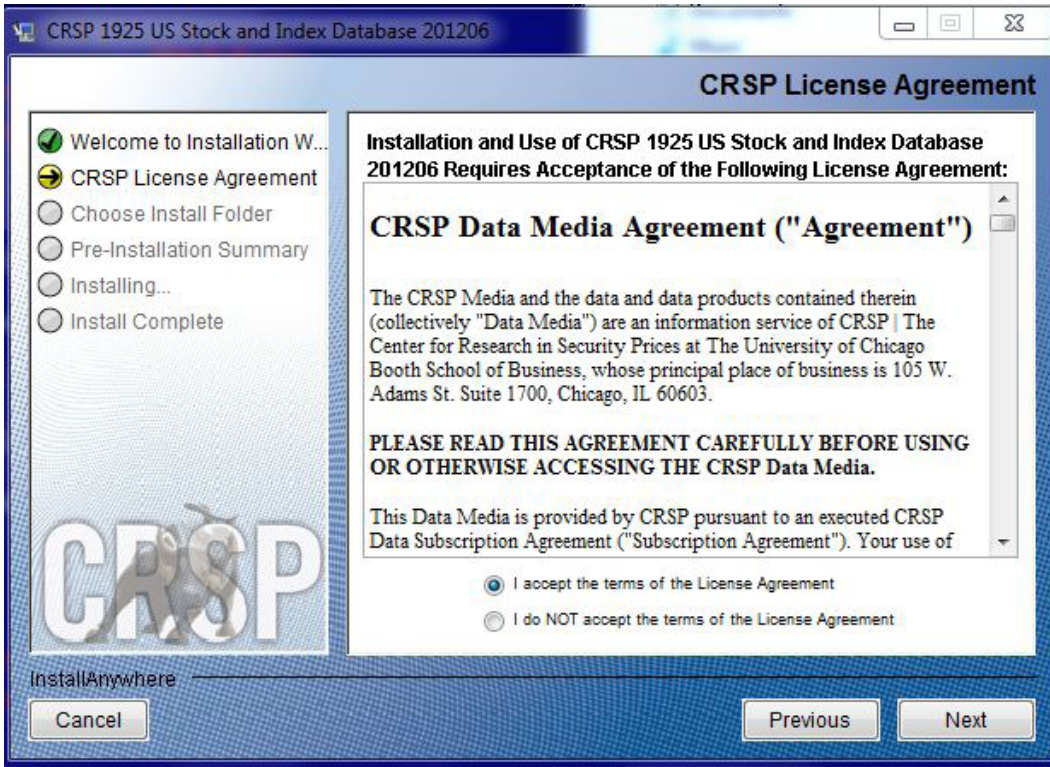
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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.

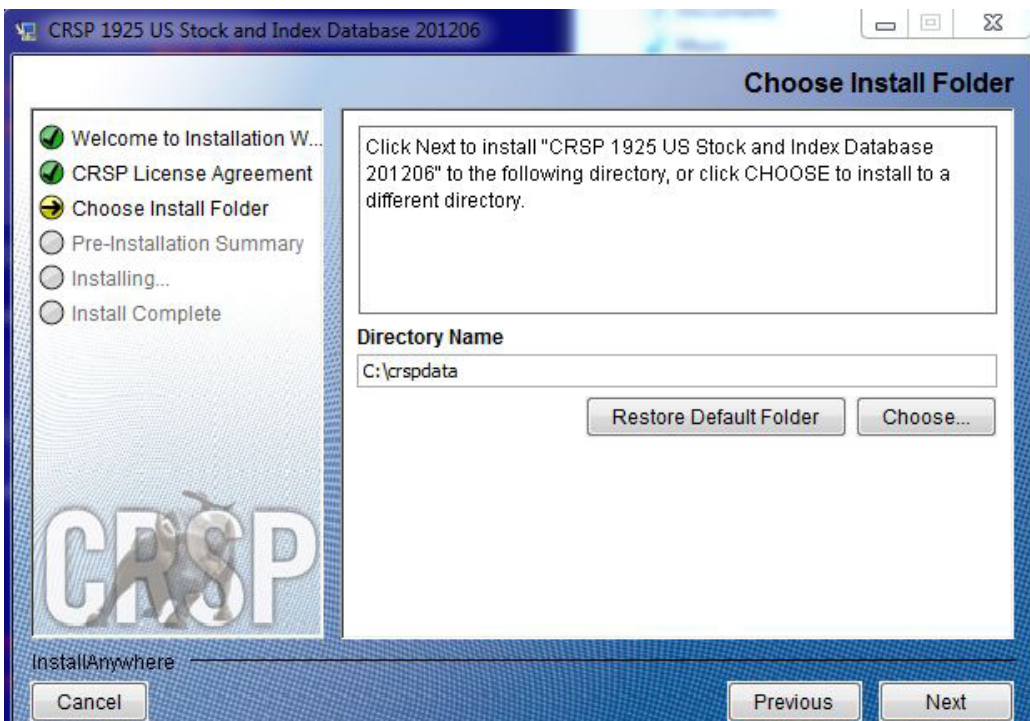


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

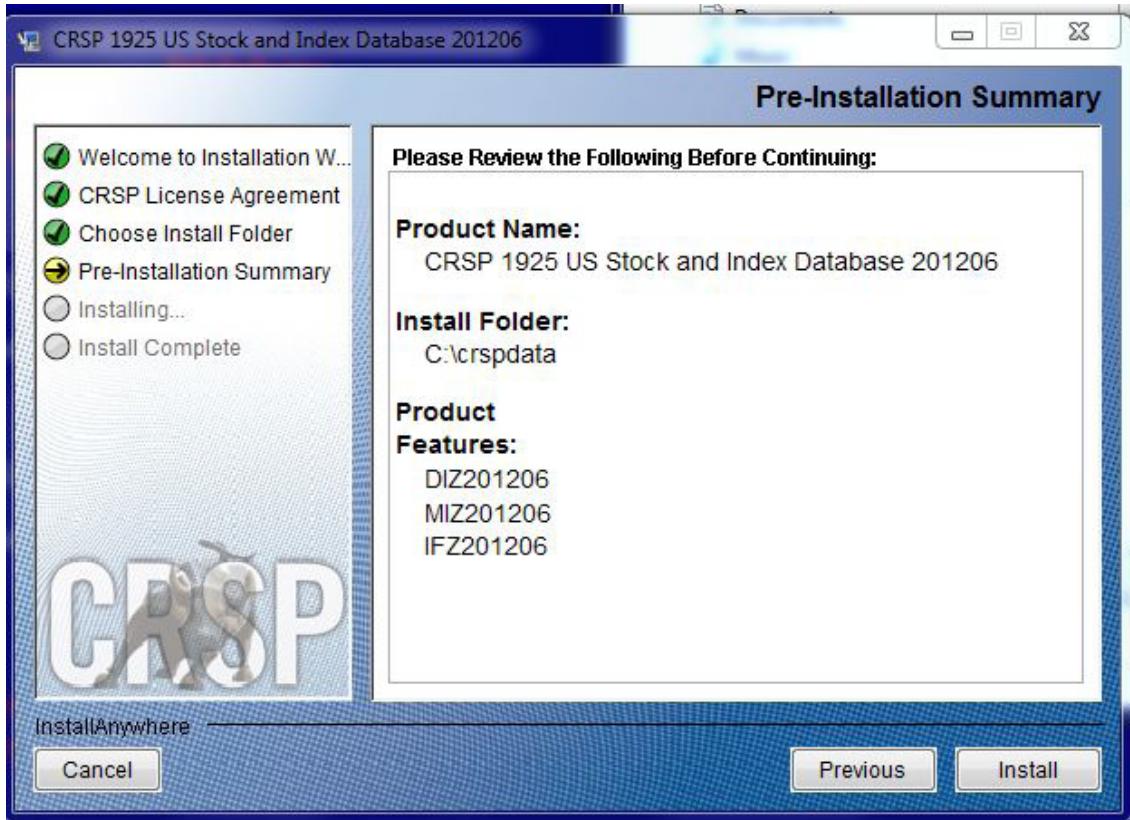


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

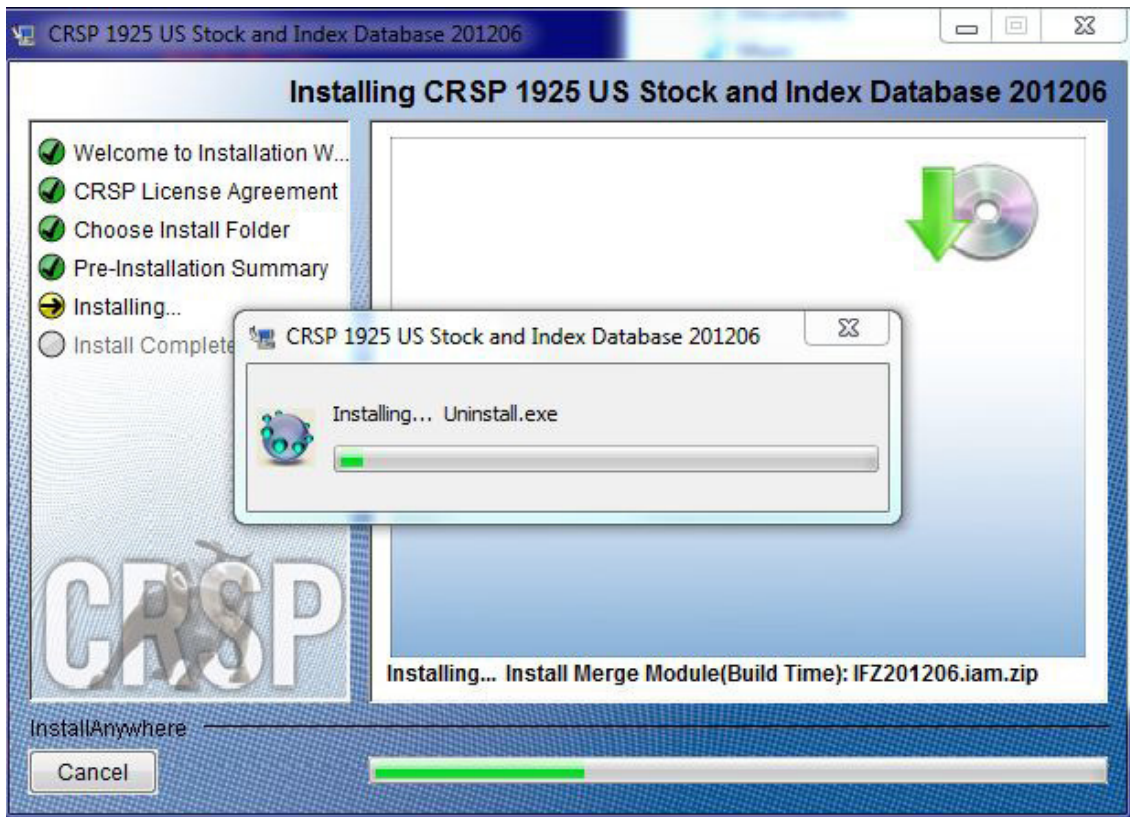
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



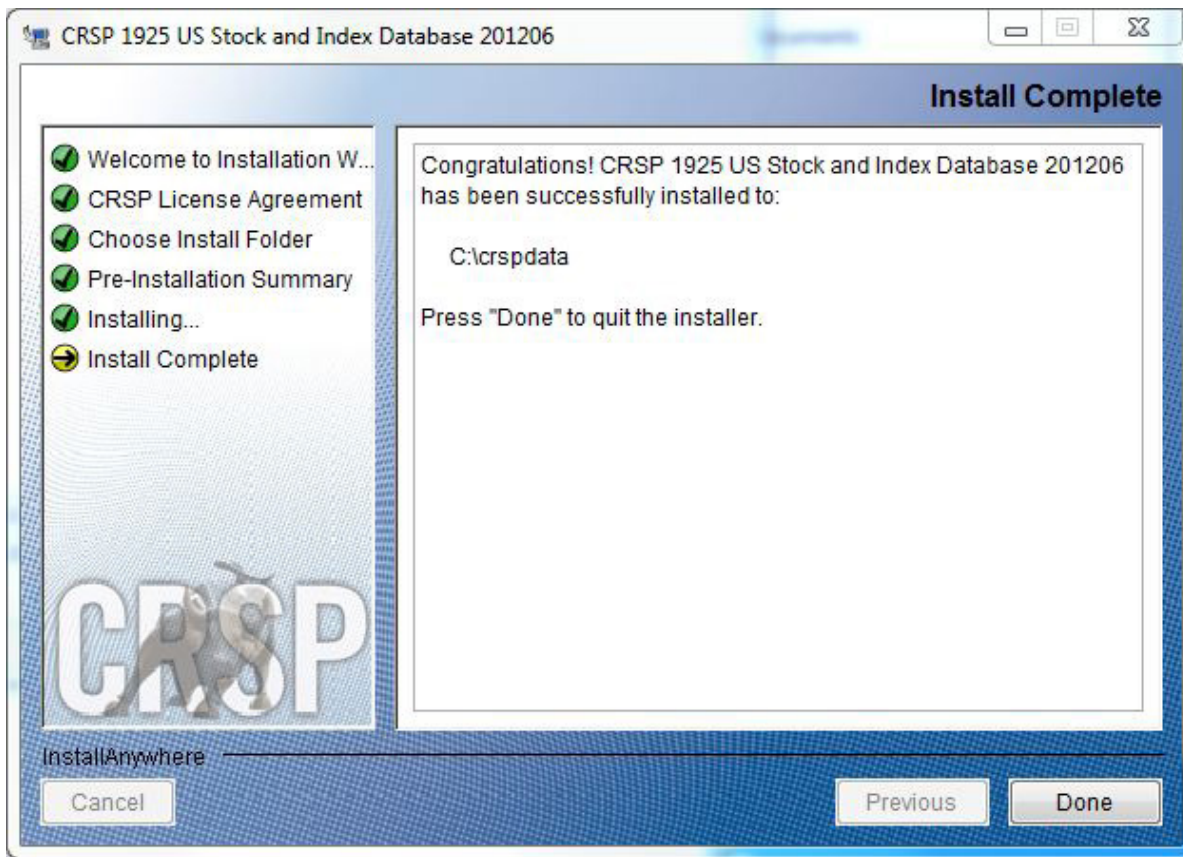
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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.

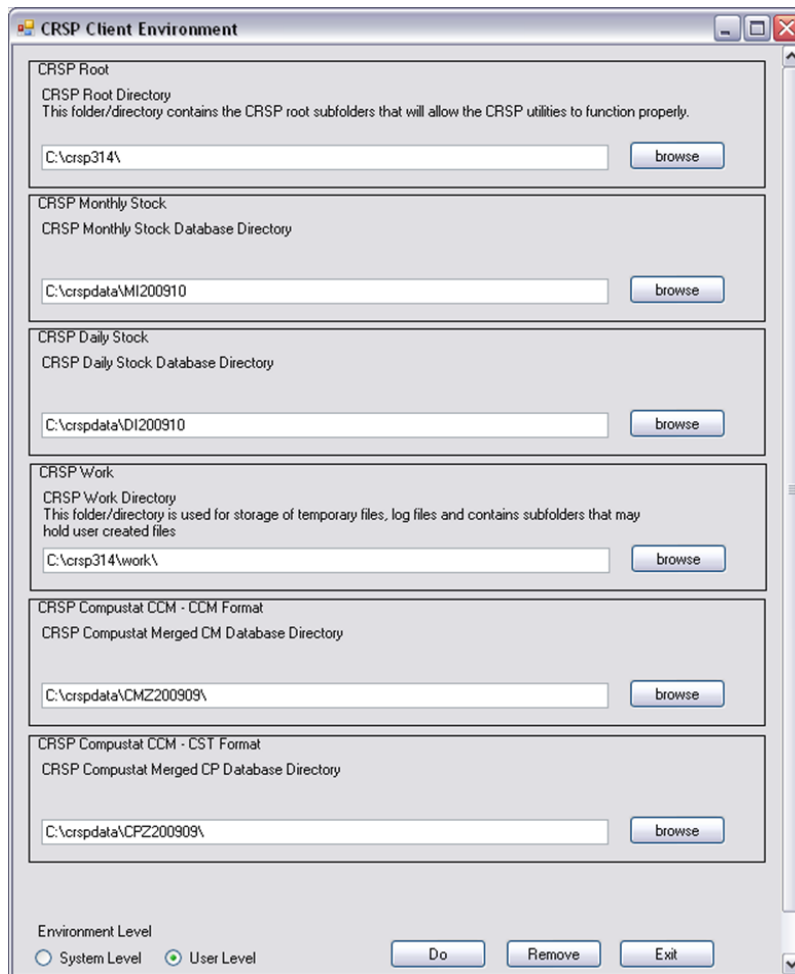
Note: When creating a custom `kshrc` file, be aware that it will overwrite a like-named file if one exists rather than create a new version. The `kshrc` file will overwrite all environment variables, so must be completely filled in.

`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.