These release notes pertain to the May 2010 Monthly release of the CRSP US Stock and Indices databases.

## NEW INSTALLATION PROGRAM

The stock databases are shipped this month with an upgraded installation package.  For Windows subscribers, the screens will have a new look, but the process and outcome will be the same as with previous installs.

Silent installs have been tested and are successful on all platforms. If you are running installs using a response.txt file, this file will need to be modified.

Linux and Solaris users should note a change in how the environment variables are set.  Prior installs set environment variables at the session or process-level and program aliases by running crsp.kshrc. New installs will do the following:

- If the install is run by a non-administrator, the environment variables will be set at the user level, and will be automatically set for this user at all times.

- If the install is run by an administrator, the environment variables will be set at the system level and available to all users on the system.

- Running the crsp.kshrc file now only sets up session level alias values.

- Environment variables will always be set to the latest data installation values as they are overwritten by each new data installation.

If you wish to change the environment variables, a shell script, crsp_setup.sh, can be run to create a "mycrsp.kshrc" file that will set environment variables at the session level.  More details about the shell script are included in the "Data Installation" section of these notes.

## NYSE DATA ISSUE

Due to market events on the afternoon of May 6, 2010, low prices for several hundred securities are potentially erroneous or missing. Securities affected are those trading on NYSE, AMEX, and ARCA.  The only data item affected is Low Price.  Close, High, Open Closing Bid and Closing Ask data are fine. We are working with our data vendor and the NYSE exchange to confirm accuracy and await any corrections that may be needed. CRSP will keep our subscribers information as we find resolution.

## DATA EDITS

### INDIVIDUAL EDITS

| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|---|---|---|---|---|
| 10517 | AARONS INC | 20090420 | 20100528 | Changed tsymbol to AANA from AAN for 20090420-present |
| 84603 | CRESUD S A C I F Y A | | | Changed SIC code to 0190 from 1900 for 19970319-20000229 and to 0191 from 1900 for 20000301-present |
| 93298 | CRUDE CARRIERS CORP | 20100315 | 20100315 | changed volume to 1396400 from 1396500 and added closing bid, closing ask and open price for 20100315 |
| 93298 | CRUDE CARRIERS CORP | 20100312 | 20100312 | changed volume to 4377100 from 5568600 and added closing bid, closing ask and open price for 20100312 |
| 87658 | EMAGIN CORP | 20070312 | 20100517 | Added zero name line for period 20070312-20100517 to reflect off-exchange activity. |
| 91887 | FLAGSTONE REINSURANCE HLDGS LTD | 20070330 | 20100517 | Name change to FLAGSTONE REINSURANCE HLDGS LTD from FLAGSTONE REINSURANCE HOLDS LTD for 20070330-20100517 |
| 47723 | HALLADOR ENERGY CO | 19930803 | 20100520 | Added zero namelines for 19930803-20100520 to reflect off-exchange activity |
| 40272 | INTERNATIONAL FLAVORS & FRAG INC | 20051111 | 20051113 | Changed SIC code to 2865 from 9000 for 20051111-20051113 |
| 46392 | INVESTMENT TECHNOLOGY GP INC NEW | 19990428 | 19990930 | Changed SIC code to 6211 from 6828 for 19990428-19990930 |
| 48063 | M H I GROUP INC | 19880224 | 19931121 | Ticker change to MH from QMH for 19880224-19931121 |
| 58094 | NORTH FORK BANCORPORATION NY INC | 19820902 | 19860331 | Changed SIC code to 6710 from 6911 for 19820902-19860331 |
| 89602 | NUVEEN INS NY TX FR ADV MUN FD | | | Name change to NUVEEN INS NY TX FR ADV MUN FD from NUVEEN INS NY TX FR ADV throughout entire history |
| 79702 | PALATIN TECHNOLOGIES INC | 20041110 | 20041111 | Changed SIC code to 3861 from 9000 for 20041110 20041111 |
| 87021 | SEMINIS INC | | | Changed SIC code to 0180 from 1800 for 19990630-20000531 and to 0181 from 1800 for 20000601-20030929 |
| 88239 | U B S AG | 20000929 | 20100430 | Changed all shares outstanding values for 20000929-present |

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending May 2010. 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 | 28432 | 39 | 1188 | 770 | 1 | 4 | 2145 | 10000 | 93402 |
| MAZ | 28402 | 39 | 1188 | 770 | 1 | 4 | 2145 | 10000 | 93402 |

| CALENDAR | DATE RANGE | DATE INDEX RANGE |
|---|---|---|
| Daily trading calendar | 19251231-20100528 | 1-22359 |
| Month-end trading calendar | 19251231-20100528 | 1-1013 |
| Year-end trading calendar | 19251231-20111230 | 1-87 |
| Quarter-end trading calendar | 19251231-20111230 | 1-345 |
| Weekly trading calendar | 19260102-20100528 | 1-4400 |

# 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 | FIZyyyymm | DVD | 3.5 GB | All CRSP indices and portfolio asignments | All portfolios | DI - 1925 Daily US Stock & Indices<br>MI - 1925 Monthly US Stock & Indices<br>IF - CRSP Supplemental US Indices |
| CRSP 1925 US Stock | FAZyyyymm | DVD | 3.2 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<br>MA - 1925 Monthly US Stock<br>IN - CRSP Limited US Indices |
| CRSP 1962 US Stock | A6Zyyyymm | DVD | 2.8 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<br>M6 - 1962 Monthly US Stock<br>IN - CRSP Limited US Indices |
| CRSP 1962 US Stock with Indices | AXZyyyymm | DVD | 3.1 GB | See FIZ | All portfolios | DX - 1962 Daily US Stock & Indices<br>MX - 1962 Monthly US Stock & Indices<br>IF - CRSP Supplemental US Indices |
| CRSP 1925 US Indices | IFZyyyymm | DVD | 113 MB | | | IF - CRSP Supplemental US Indices |
| Daily & Monthly Treasuries | TRZyyyymm | DVD | 142 MB | | | TRZ - Daily and Monthly Treasuries |
| Daily Treasuries | BDZyyyymm | DVD | 980 MB | | | BD - Daily Treasuries |
| Monthly Treasuries | BMZyyyymm | DVD | 91.4 MB | | | BM - Monthly Treasuries |
| Mutual Fund Database | MFZyyyymm | DVD | 4.7 GB | | | MF - Mutual Funds |
| CRSP/Ziman Daily & Monthly REIT | RAZyyyymm | DVD | 170 MB | | | RD - Daily REITs<br>RM - Monthly REITs |
| CRSP/Ziman Monthly REIT | RMZyyyymm | DVD | 8 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.
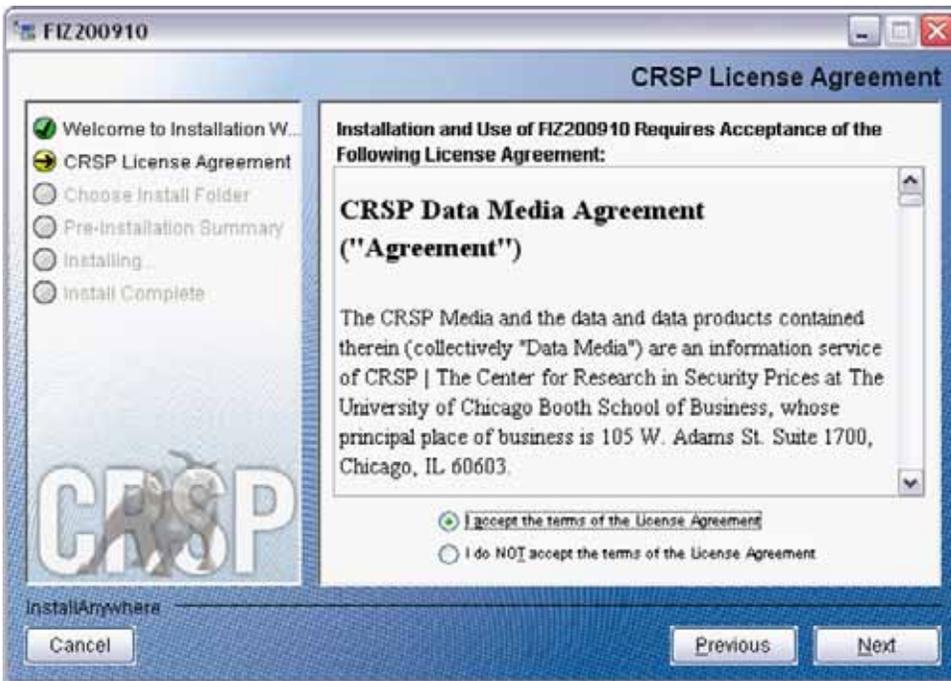
### SUN SOLARIS (DVD INSTALL):

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**.
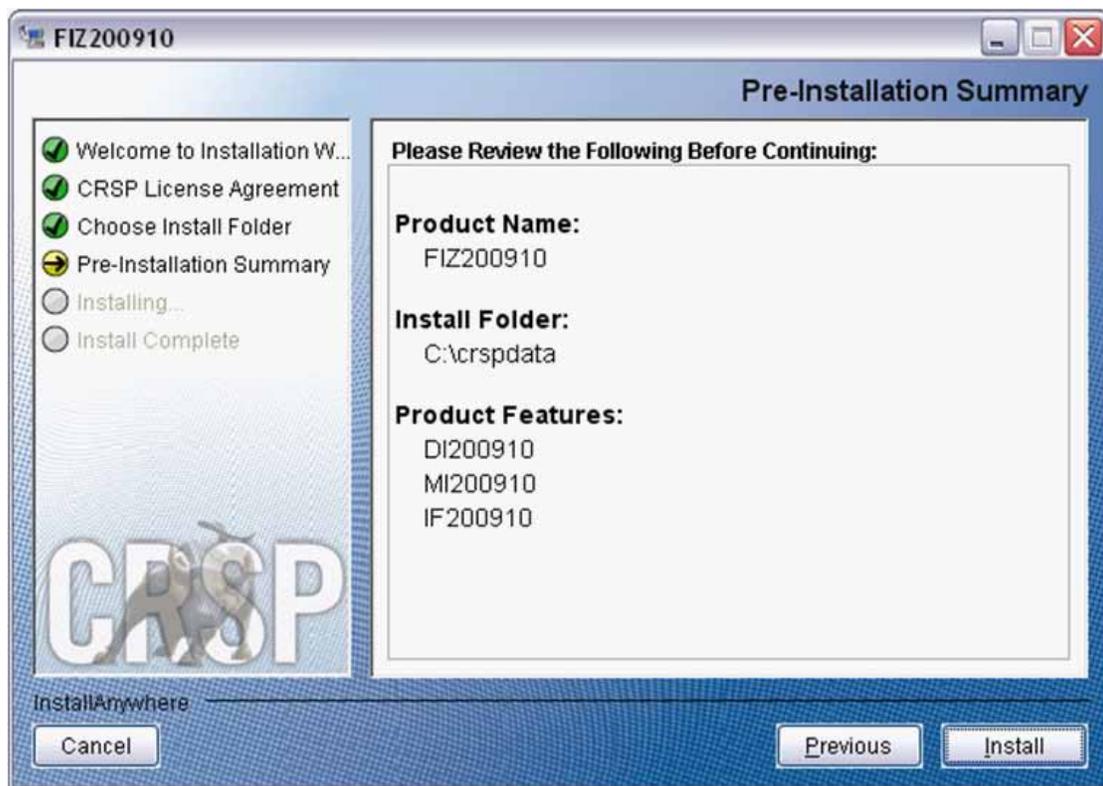
**WINDOWS:** The default directory for the data installation is `c:\crspdata`.  You may accept or modify it.  Click Next.
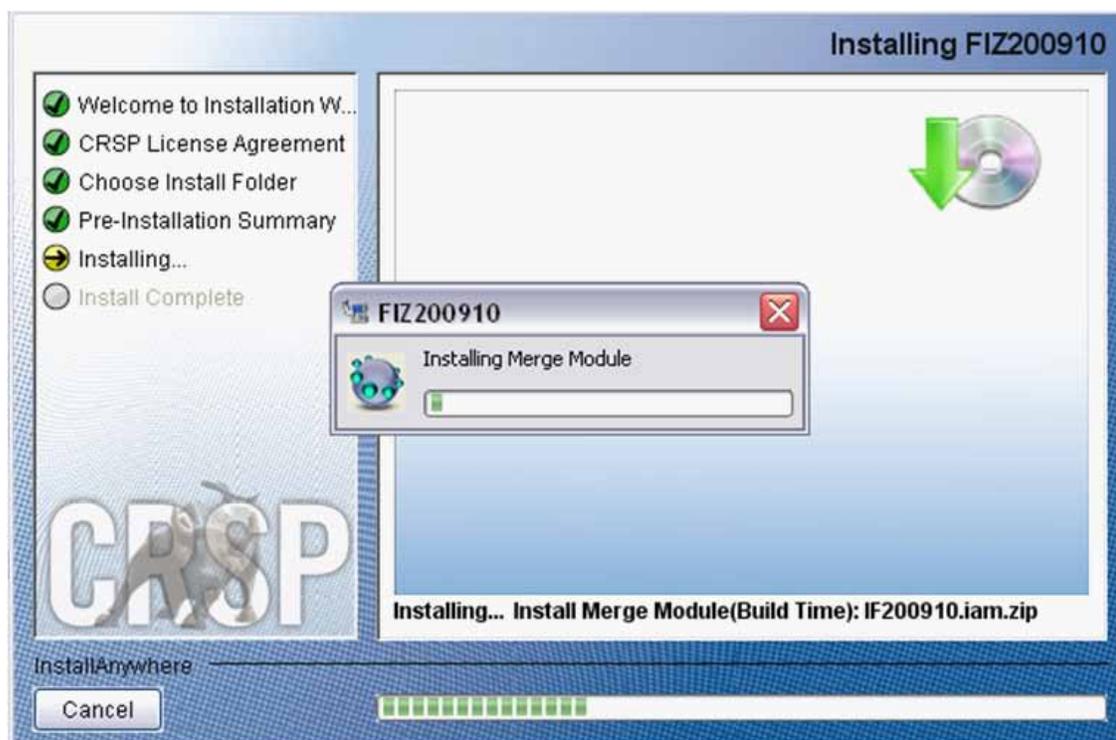
**SUN SOLARIS & LINUX:** The default directory for the data installation is `/crspdata`.  You must have write permisson to the directory you specify, for example, `/home/username/crspdata`.

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 **Finish**.

### 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 Indices Database will be displayed as FIZ200910. Highlight your selection, click on the Change/Remove button and follow the prompts.