

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

MAY 2012 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
1980	2010	Reviewed and corrected: 1. Instances where securities with different PERMCOs and CNUMs still had identical company names and 2. Cases where securities with identical PERMCOs and CNUMs have different company names. Edits have been made to company names to satisfy name consistency rules. Project is 10% complete.
2001	2012	Reviewed raw distribution data where values not found in the database. Edits consisted mainly of distribution additions and distribution code changes. Project 15% complete.

Group Edit Note:

We made a historical change to the S&P 500 constituent list used for INDNOs 1000510 & 1000511. PERMNO 12456 MOTOROLA MOBILITY HOLDINGS INC was added for 20110104-20120524 and PERMNO 42796 MEREDITH CORP was removed as of 20110104.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
90780	AMERICAN ORIENTAL BIOENGINRG INC	20120315	20120430	Removed all data from 20120316-20120430 and added delisting information on 20120315
59555	HONDA MOTOR LTD	19721214	20120430	Changed sharecode to 31 from 30 for entire history.
91873	ISHARES TRUST			Changed distribution code to 1222 from 1223 on exdates 20111101, 20111227, and 20120201.
61778	KYOCERA CORP	19760210	20120430	Changed sharecode to 31 from 30 for entire history.
51087	MAKITA CORP	19770131	20120430	Changed sharecode to 31 from 30 for entire history.
13028	MARKET VECTORS E T F TRUST			Changed distribution code to 1222 from 1212 on exdates 20111201, 20111228 and 20120402.
68145	NEONODE INC	20090102	20120430	Added zero namelines to reflect off-exchange activity from 20090102-20120430
88896	OIL SERVICE HOLDRS TRUST			Changed distribution code to 1214 from 2245 on exdate 20120222.
86742	QIAO XING UNIVERSAL RESOURCES	20120413	20120430	Removed all data from 20120416-20120430 and added delisting information on 20120413
51131	SONY CORP	19700917	21020430	Changed sharecode to 31 from 30 for entire history.
85635	TALISMAN ENERGY INC	20110601	20111207	Changed distribution code to 1242 from 1342 on ex-dates 20110601 & 20111207
78960	UNITED STATES ANTIMONY CORP	19910418	20120518	Added zero nameline to reflect off-exchange activity from 19910418-20120518.
11845	WPP GROUP PLC			Changed the ex date from 20010917 to 20010912

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending May 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	29380	39	1458	1269	1	4	2383	10000	93436
MAZ	29351	39	1458	1269	1	4	2383	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20120531	1-22885
Month-end trading calendar	19251231-20120531	1-1038
Year-end trading calendar	19251231-20131231	1-89
Quarter-end trading calendar	19251231-20131231	1-353
Weekly trading calendar	19260102-20120531	1-4509

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		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		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	7.6 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	217 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.16 MB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats

PRODUCT NAME	DATABASE	MEDIA	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
Daily & Monthly Legacy Treasuries Files	TLZyymm	DVD	1.14 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	214 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**.

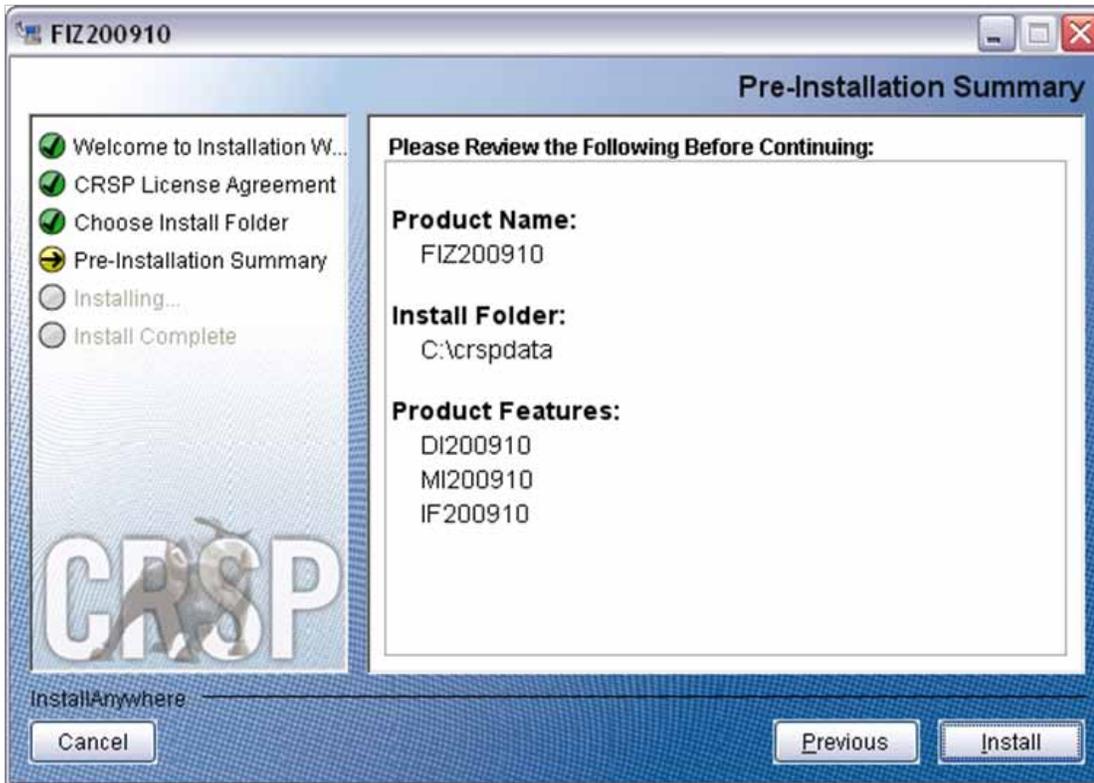


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

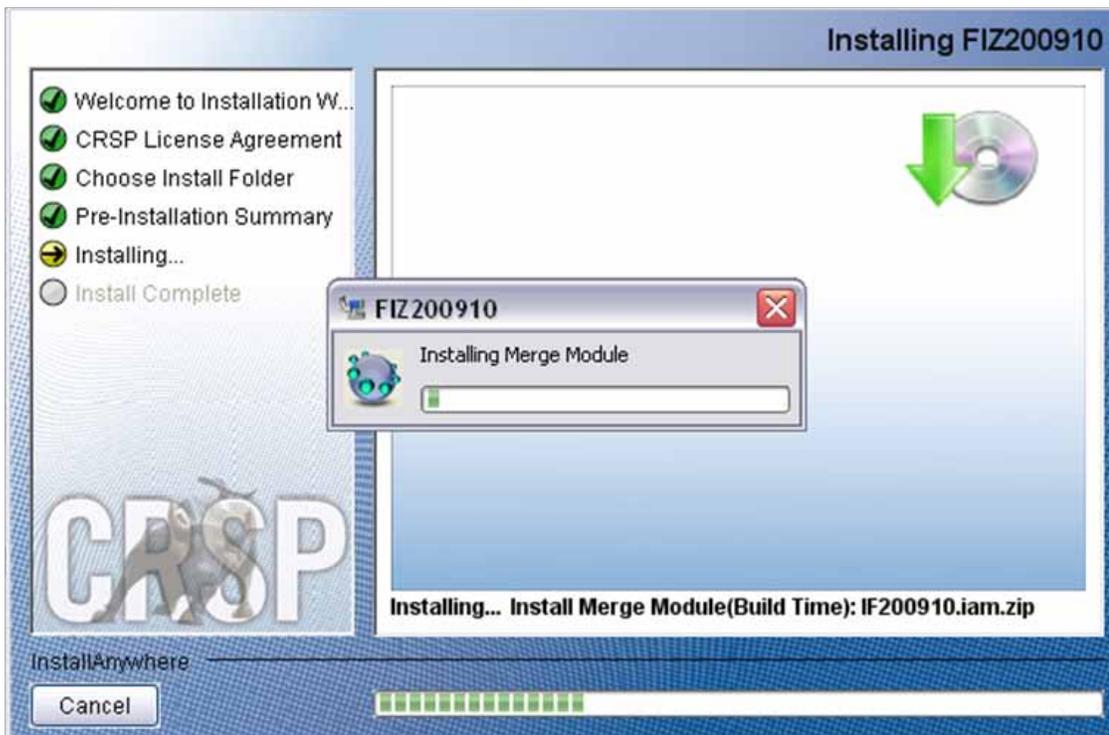
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



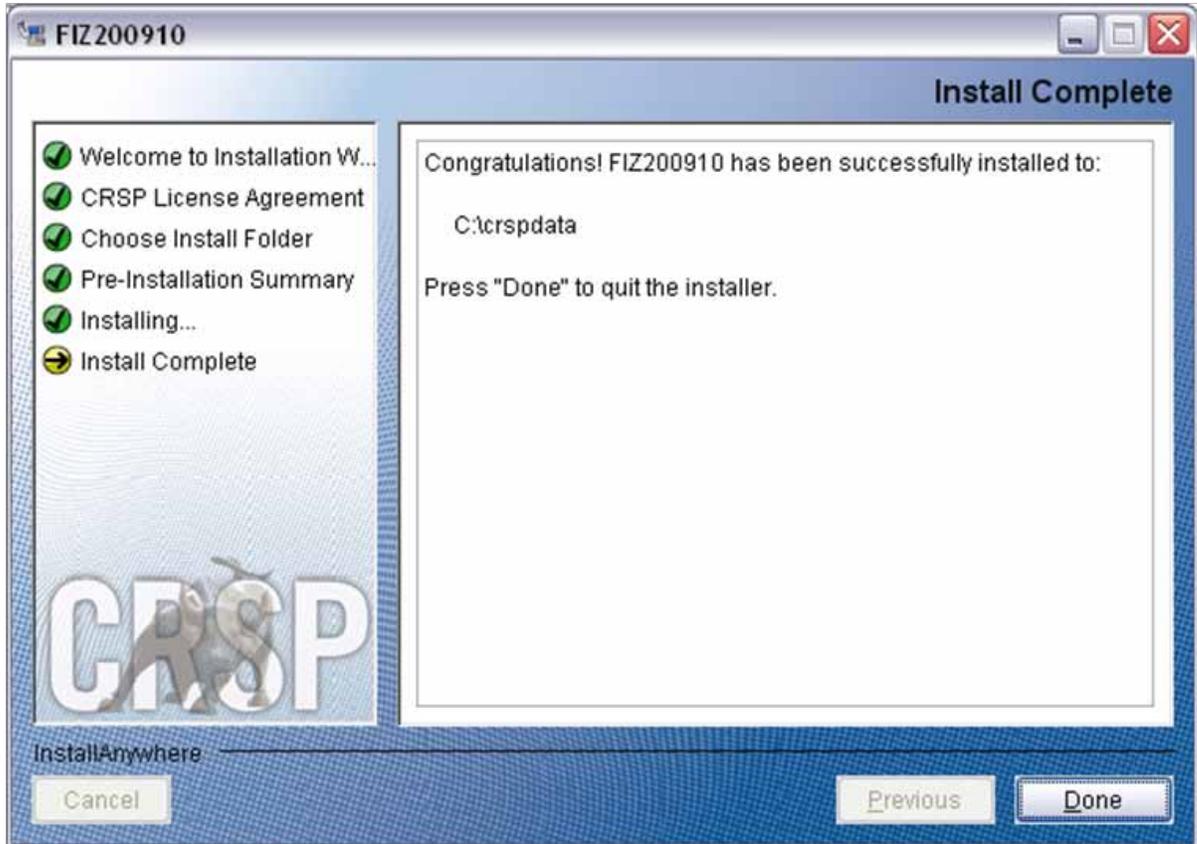
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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 `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.