

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

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.
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 October 2012. It contains the number of securities and information about the maximums of the event arrays.

FILE CODE	# OF SECURITIES	MAX NAMES	MAX DSTS	MAX SHARES	MAX DELISTS	MAX GROUPS	MAX NASDIN	FIRST PERMNO	LAST PERMNO
DAZ	29522	39	1509	1373	1	4	2400	10000	93436
MAZ	29493	39	1509	1373	1	4	2400	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20121031	1-22990
Month-end trading calendar	19251231-20121031	1-1043
Year-end trading calendar	19251231-20131231	1-89
Quarter-end trading calendar	19251231-20131231	1-353
Weekly trading calendar	19260102-20121031	1-4531

MARKETS IMPACTED BY SANDY

On Monday and Tuesday, October 29-30 the stock markets were closed due to Sandy. Markets reopened October 31. The two closed days were treated as holidays, resulting in no posting of data.

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	8.13 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	225 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.2 MB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyyyymm	DVD	1.15 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	10.2 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:

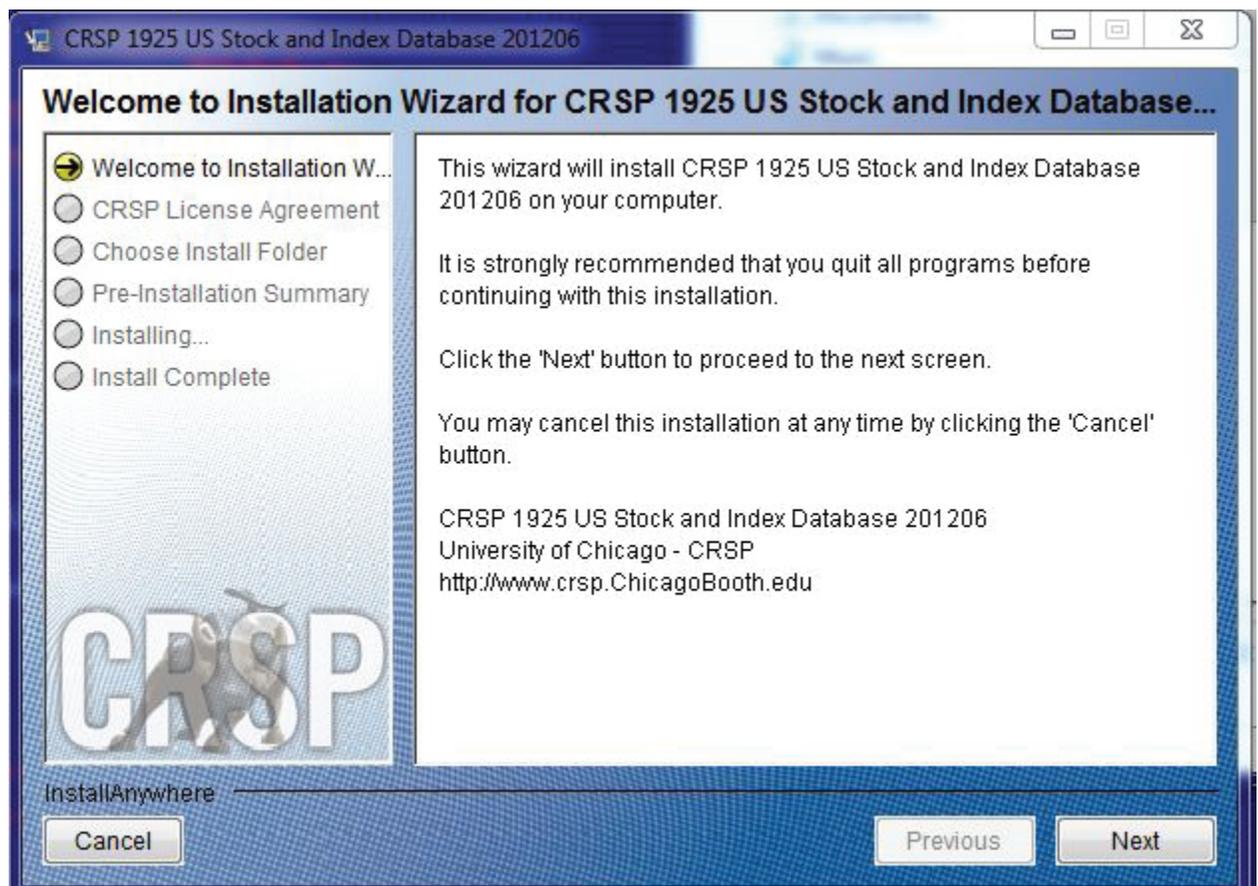
To install data, insert your DVD into the drive and from the Start Menu, select Run d:\setupwin32.exe. Click OK.

SUN SOLARIS (DVD INSTALL):

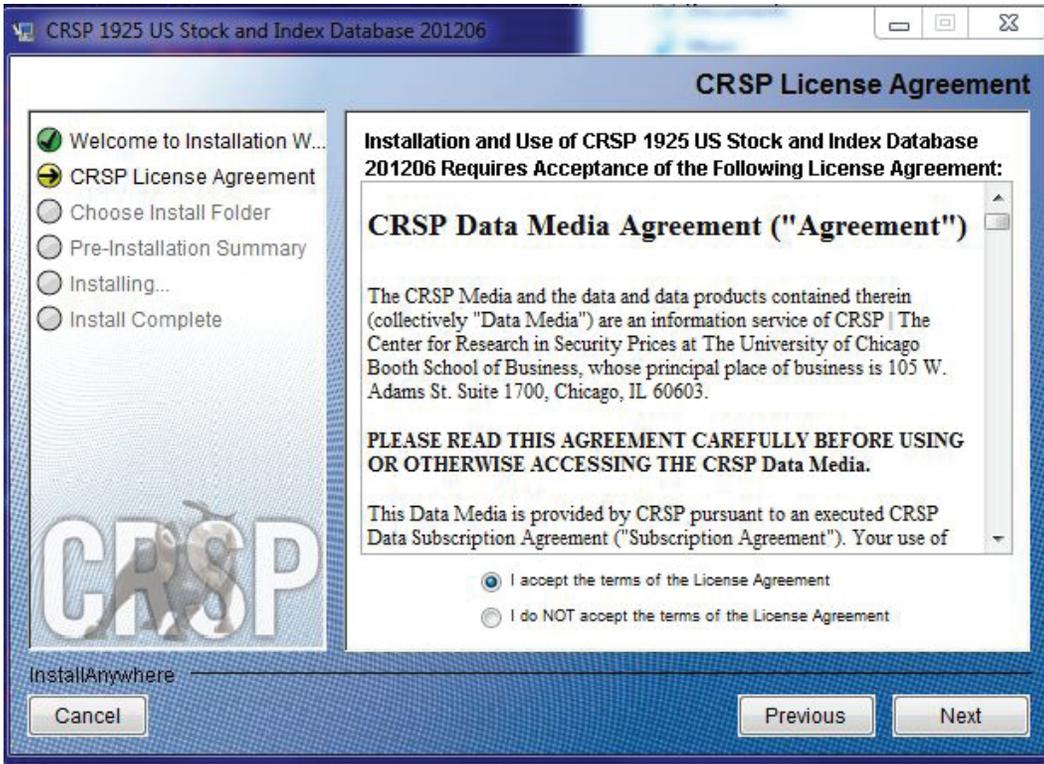
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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.

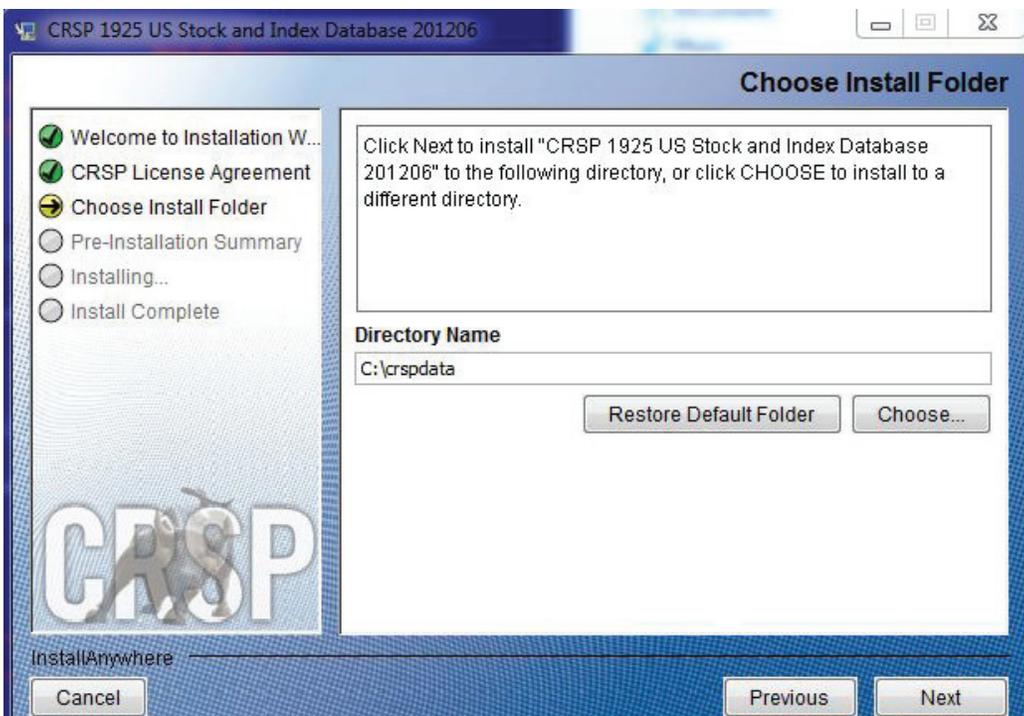


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

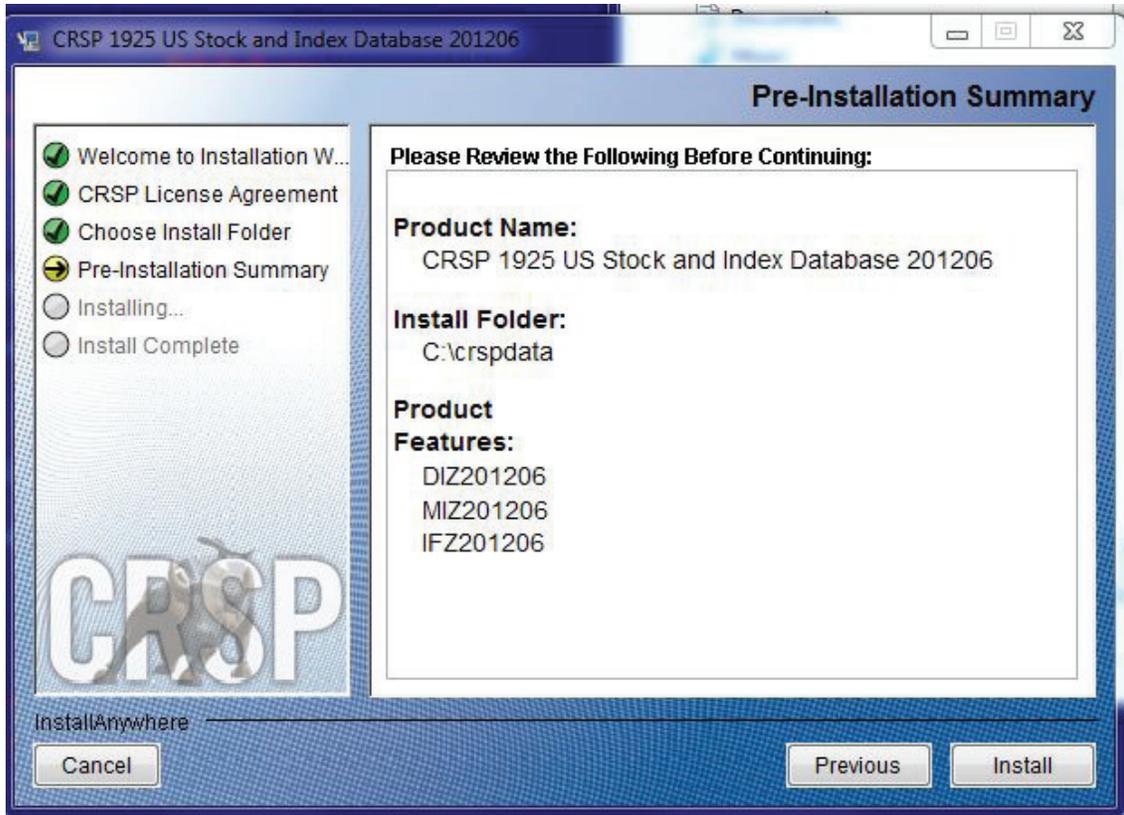


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

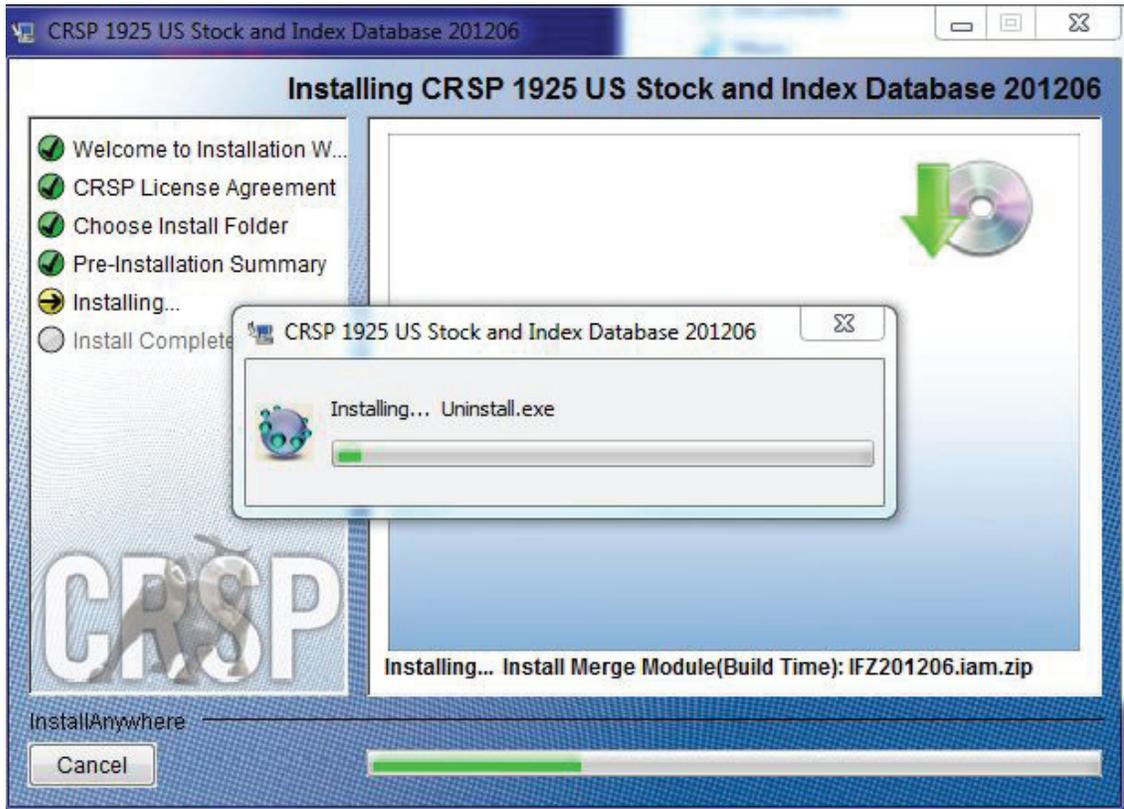
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



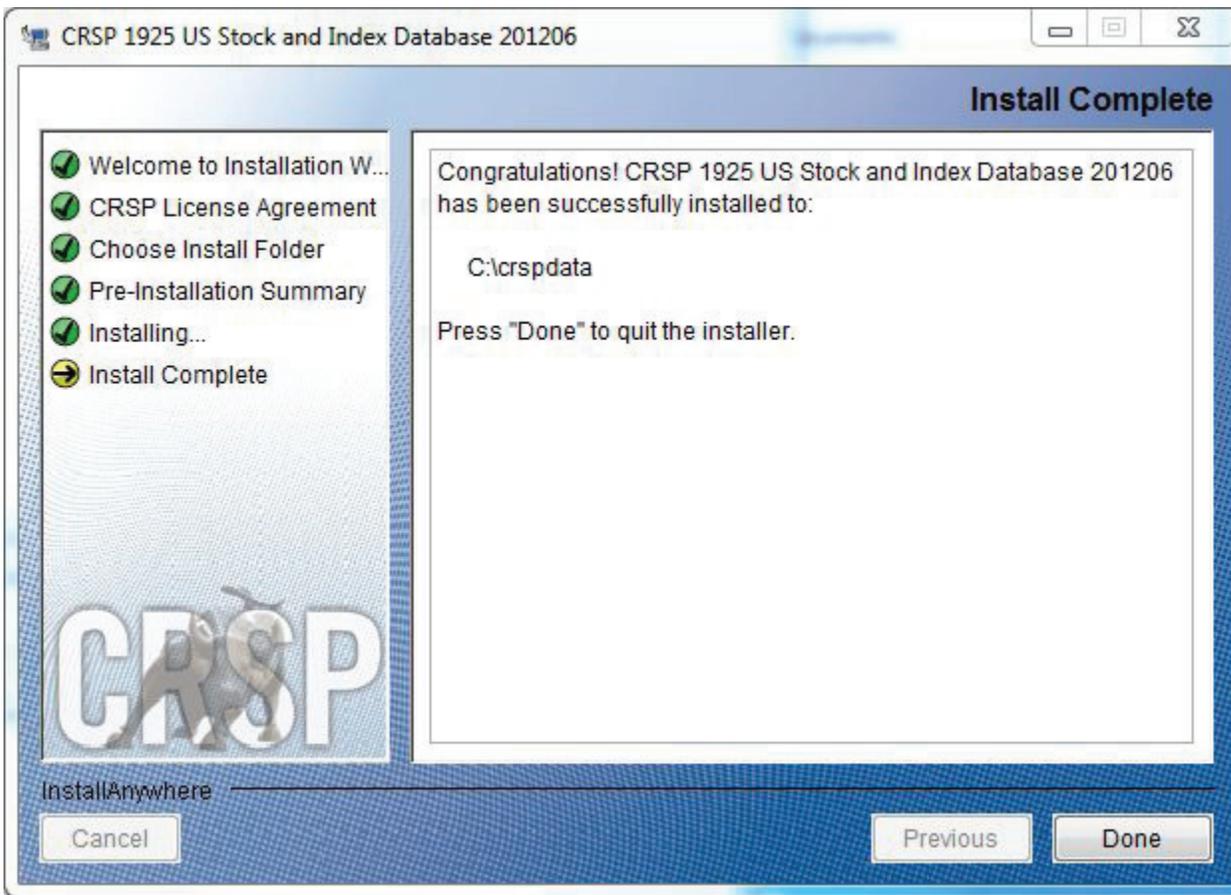
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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.

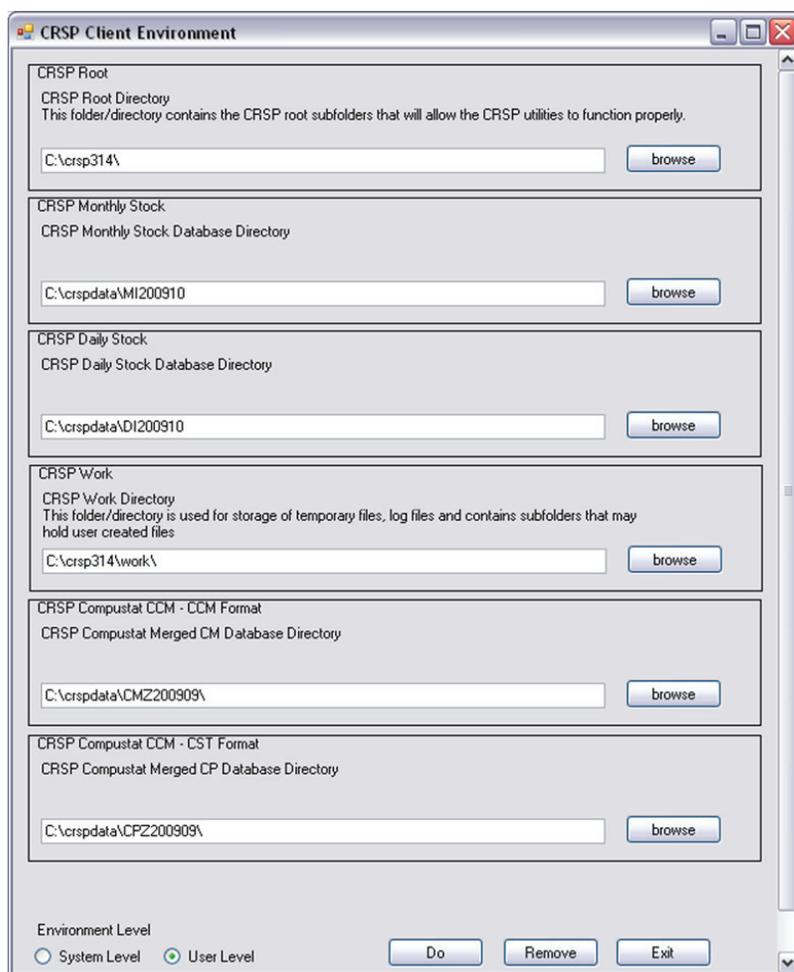
Note: When creating a custom `kshrc` file, be aware that it will overwrite a like-named file if one exists rather than create a new version. The `kshrc` file will overwrite all environment variables, so must be completely filled in.

`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.