

These release notes pertain to the November 2008 monthly release of the CRSP US Stock and Indices databases.

This shipment of data utilizes the InstallShield® wizard. Because the data are compressed, data files are not accessible without first installing through the wizard. This applies to all CRSP data and software products. InstallShield® works for all three platforms: Windows, Linux, and Sun Solaris.

### NYSE ALTERNEXT US

On October 1, NYSE Euronext completed its acquisition of the American Stock Exchange LLC. AMEX's new name, NYSE Alternext US, will be reflected in CRSP's annual data cut that will ship at the end of January, 2009.

Beginning in mid-September, a number of ETF's that were formerly trading on AMEX have moved to NYSE Arca. 34 securities moved in September, 58 in October, and 316 in this November-cut shipment.

The volume of ETF's moving between exchanges affects CRSP's broad market indices that are included in all of our stock databases. The NYSE ARCA exchange has increased by roughly 400 securities creating a net market capitalization increase of nearly \$140 Billion as of the end of November. As a result, we are taking the following actions:

- For the annual stock-only data cut shipping in January, CRSP will include in the stock-only databases two additional indices.
  - ♦ 1000200 – NYSE, Alternext, NASDAQ, Arca Value-Weighted Market Index
  - ♦ 1000201 – NYSE, Alternext, NASDAQ, Arca Equal-Weighted Market Index
- For all subsequent stock-only data cuts, CRSP will retain these two newly added indices, and remove the following:

- ♦ 1000080 – NYSE, Alternext, NASDAQ Value-Weighted Market Index
- ♦ 1000081 – NYSE, Alternext, NASDAQ Equal-Weighted Market Index

The offerings in the CRSP Indices products will not change other than the AMEX name change to NYSE Alternext US. It should be noted, however, that subscribers who have been relying on the NYSE, AMEX, NASDAQ Market Indices (1000080, 1000081) may find that the NYSE, Alternext, NASDAQ, Arca Market Indices (1000200, 1000201) align better with the old NAN indices than will the new NAN indices.

For information about the transition, please follow these links:

<http://www.nyse.com/attachment/AmexToNYSEArcaTransferSheet.xls>

<http://www.amex.com/amextrader/tdrInfo/data/axNotices/2008/etf08061.pdf>



CENTER FOR RESEARCH IN SECURITY PRICES

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## NOVEMBER 2008 DATA EDITS

## GROUP EDITS

- Reviewed and corrected all non-final distributions for 20070801-20070831 and 20071201-20071231. Changed dividend amounts, distribution codes, distribution dates, factor to adjust price, factor to adjust shares, acquiring PERMNO and acquiring PERMCO as needed.
- Researched PERMNOS with SIC Code 0 from 2002 to the present. Added SIC Codes where available.

## INDIVIDUAL EDITS

| PERMNO | COMPANY NAME                    | BEGIN DATE | END DATE   | DESCRIPTION   |
|--------|---------------------------------|------------|------------|---|
| 79057  | ACE LTD NEW                     | 7/18/2008  | 10/31/2008 | Changed name to ACE LTD NEW from ACE LTD to signify cusip change on 20080718.   |
| 85411  | AMERICAN ITALIAN PASTA CO       | 12/20/2006 | 11/13/2008 | Added zero nameline from 20061220-20081113 to reflect off-exchange activity   |
| 87026  | AMERICAN MORTGAGE ACCEPTANCE CO | 10/29/2008 | 10/31/2008 | Changed delist code to 584, added next date & next price of 20081111 and 0.02, and added delist date of 20081029 to the delist array and removed halt record for 20081030-20081031 from the names array               |
| 83630  | BROADVISION INC                 | 3/6/2006   | 11/9/2008  | Added zero nameline from 20060306-20081109 to reflect off-exchange activity   |
| 92235  | BROOKE CAPITAL CORP             | 10/23/2008 | 10/31/2008 | Changed delist code to 574, added next date & next price of 20081110 and 0.35, and added delist date of 20081023 to the delist array and removed halt record for 20081024-20081031 from the names array               |
| 86162  | FEDERAL TRUST CORP              | 6/17/1998  | 9/30/2008  | Changed delist code to 584, added next date & next price of 20081111 and 0.0001, and added delist date of 20080930 to the delist array and removed halt record for 20080930 20081031 from the names array             |
| 90970  | FIRST NATIONAL BANCSHARES INC   | 3/17/2008  | 10/28/2008 | Changed number of shares on 20080317 from 6389 to 3725, on 20080331 from 6368 to 3696, on 20080513 from 6365 to 3696, on 20080630 from 6402 to 3739, on 20080930 from 6404 to 3739 and on 20081029 from 6404 to 3739. |
| 90437  | M P C CORPORATION               | 10/21/2008 | 11/5/2008  | Changed delist code to 574, added next date & next price of 20081105 and 0.01, and added delist date of 20081021 to the delist array and removed halt record for 20081022 20081031 from the names array               |
| 27975  | MESABI TRUST                    |            |            | Changed sharecode to 71 from 21 throughout entire history   |
| 63706  | NORTH EUROPEAN OIL RTY TR       |            |            | Changed sharecode to 71 from 21 throughout entire history   |
| 89379  | TRIZEC PROPERTIES INC           | 5/8/2002   | 5/8/2002   | Changed tsymbol to TRZ from TRZWI for 20020508  |

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending November 2008. 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       | 27403           | 28        | 1000     | 563        | 1           | 3          | 2058       | 10000        | 93324       |
| MAZ       | 27898           | 39        | 1000     | 563        | 1           | 4          | 2058       | 10000        | 93324       |

| CALENDAR                     | DATE RANGE        | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| Daily trading calendar       | 19251231-20081128 | 1-22003          |
| Month-end trading calendar   | 19251231-20081128 | 1-996            |
| Year-end trading calendar    | 19251231-20091231 | 1-85             |
| Quarter-end trading calendar | 19251231-20091231 | 1-337            |
| Weekly trading calendar      | 19260102-20081128 | 1-4326           |

## 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   | FIZyyyyymm | DVD   | 3.4 GB  | All CRSP indices and portfolio assignments  | 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                | FAZyyyyymm | DVD   | 3.0 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                | A6Zyyyyymm | DVD   | 2.7 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   | AXZyyyyymm | DVD   | 2.9 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              | IFZyyyyymm | CD    | 111 MB  |   |   | IF - CRSP Supplemental US Indices   |
| CRSP Legacy US Stock with Indices | AlZyyyyymm | DVD   | 3.2 GB  |   | All portfolios                            | DI - 1962 Daily US Stock & Indices<br>MI - 1925 Monthly US Stock & Indices<br>IN - Supplemental US Indices      |
| CRSP Legacy US Stock              | AFZyyyyymm | DVD   | 2.7 GB  | See FAZ   | NYSE/ AMEX/ NASDAQ Capitalization Deciles | D6 - 1962 Daily US Stock<br>MA - 1925 Monthly US Stock<br>IN - CRSP Limited US Indices                          |
| CRSP Legacy Monthly Stock         | MAZyyyyymm | DVD   | 374 MB  | See AFZ   | See FAZ                                   | MA - 1925 Monthly US Stock  |
| Daily & Monthly Treasuries        | BAZyyyyymm | CD    | 981 MB  |   |   | BD - Daily Treasuries<br>BA - Monthly Treasuries  |
| Daily Treasuries                  | BDZyyyyymm | CD    | 902 MB  |   |   | BD - Daily Treasuries   |
| Monthly Treasuries                | BMZyyyyymm | CD    | 78.6 MB |   |   | BM - Monthly Treasuries   |
| Mutual Fund Database              | MFZyyyyymm | DVD   | 3.21 GB |   |   | MF - Mutual Funds   |
| CRSP/Ziman Daily & Monthly REIT   | RAZyyyyymm | CD    | 196 MB  |   |   | RD - Daily REITs<br>RM - Monthly REITs  |
| CRSP/Ziman Monthly REIT           | RMZyyyyymm | CD    | 186 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):**

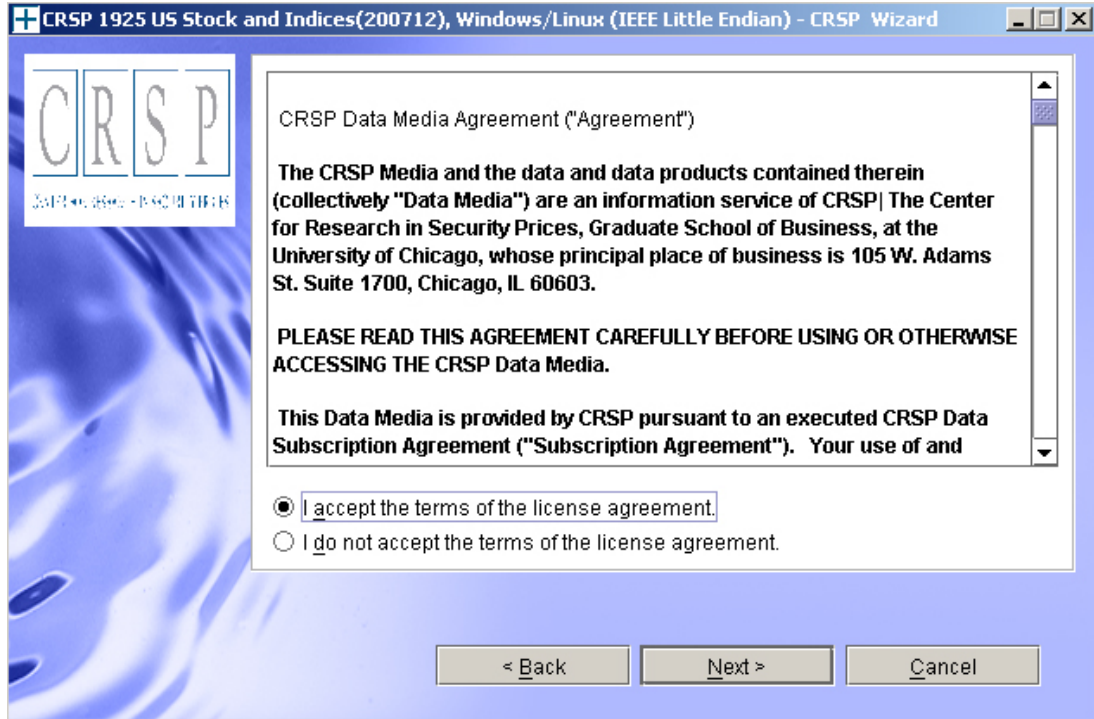
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

### **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.

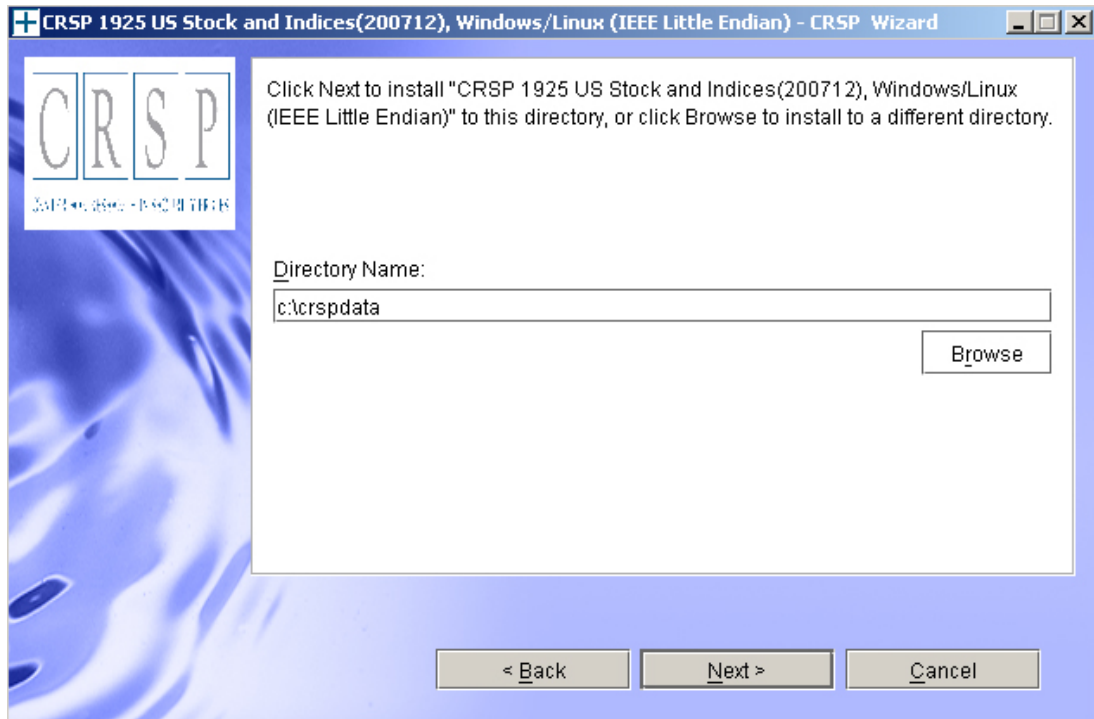


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

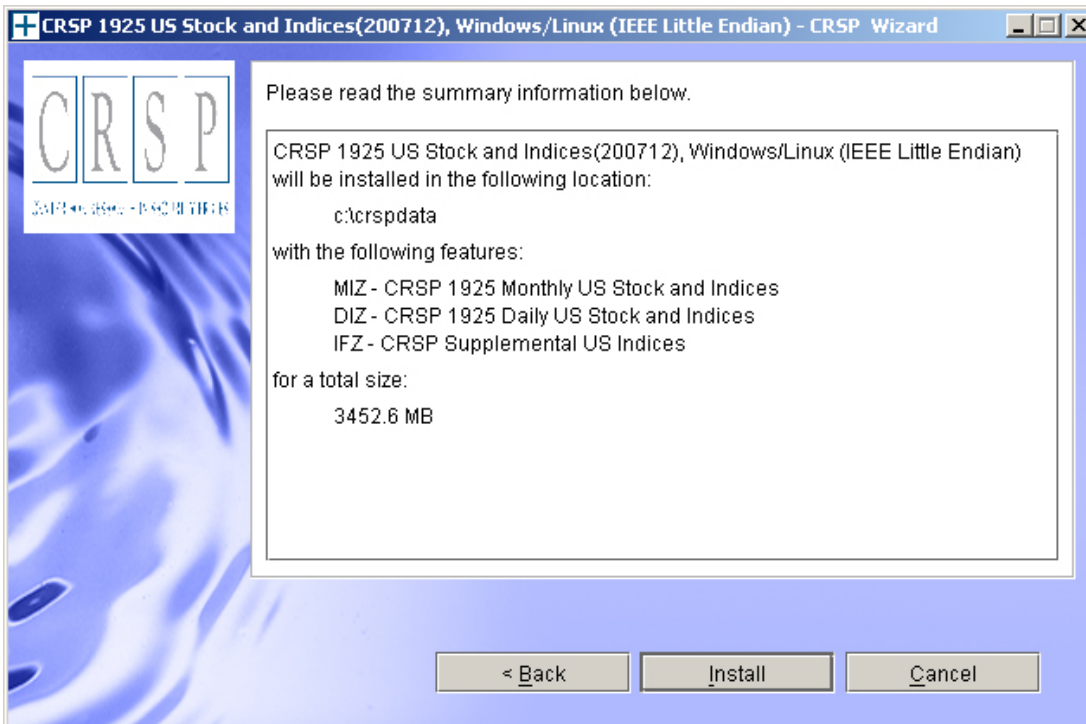


**WINDOWS:** The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

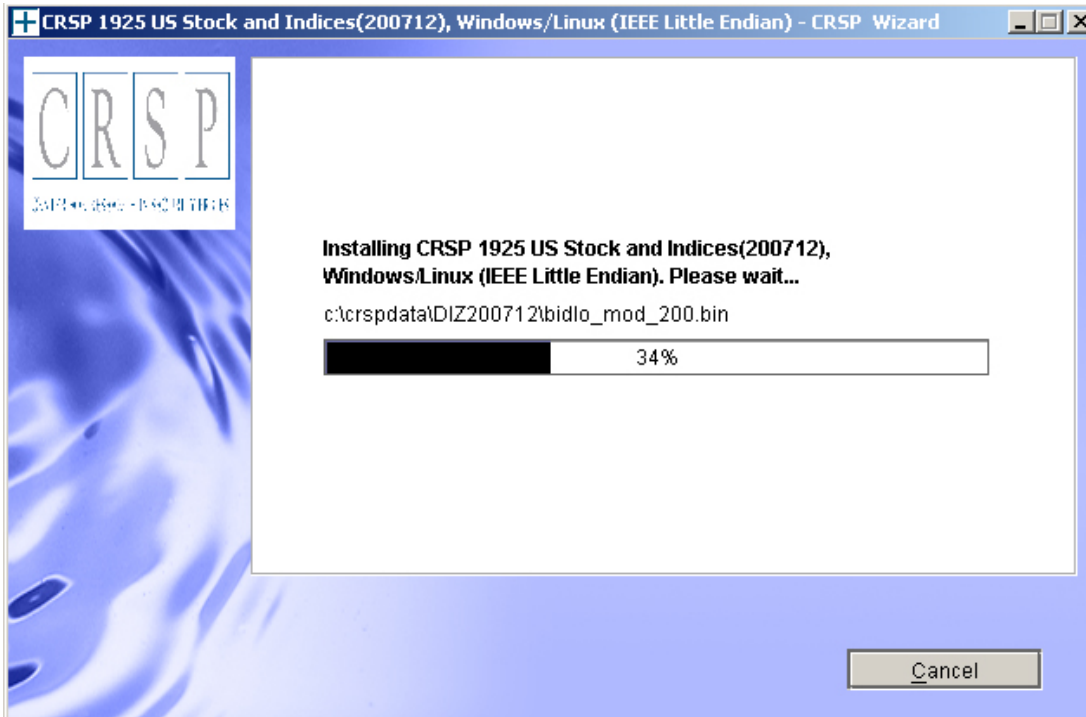
**SUN SOLARIS & LINUX:** The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.



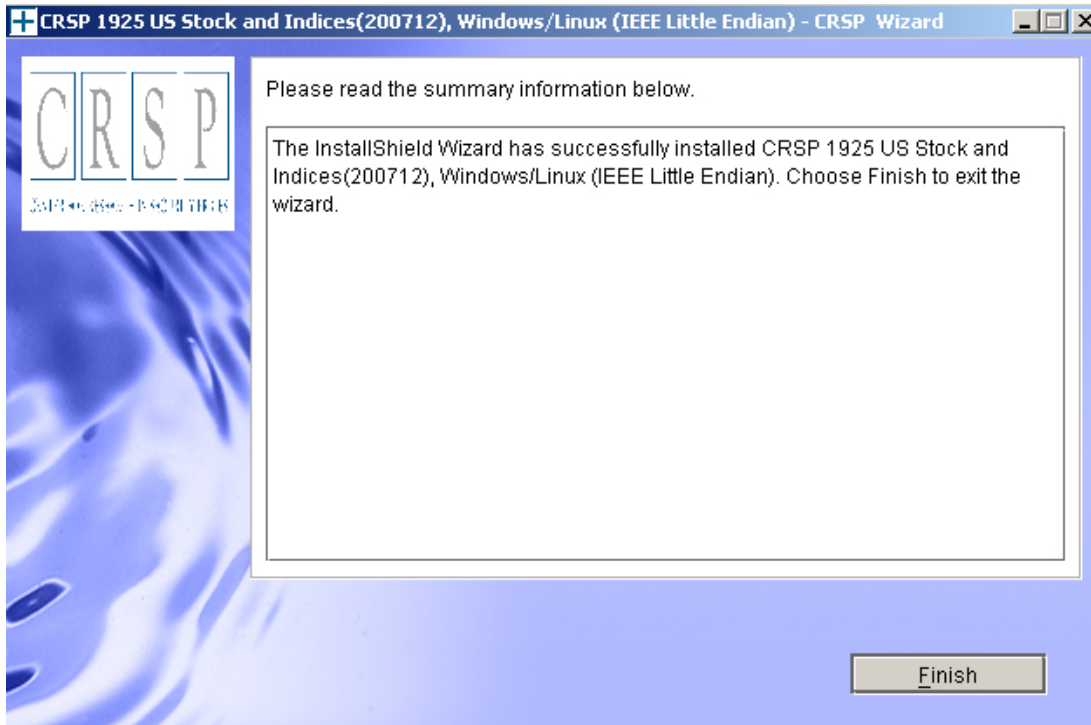
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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**.



#### SUN SOLARIS & LINUX:

After clicking Finish, a file named `crsp.kshrc` must be run to set the local environment variables. At the prompt, type:

```
. ./crsp.kshrc <enter>
```

Note: If you are not using `ksh`, modifications will be necessary. Check with your Unix administrator.



## 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, an additional CCM database environment will be displayed for the location of the Compustat data.*

**CRSPAccess Client Environment**

CRSP Root  
CRSP Root Directory  
This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to function properly.

C:\CRSP Browse

CRSP Monthly Stock  
CRSP Monthly Stock Database Directory

c:\crspdata\MIZ200712\ Browse

CRSP Daily Stock  
CRSP Daily Stock Database Directory

c:\crspdata\DIZ200712\ Browse

CRSP Work  
CRSP Work Directory  
This folder/directory is used for storage of temporary files, log files and contains subfolders that may hold user created files

C:\CRSP\work\ Browse

CRSP Compustat CCM  
CRSP Compustat Merged Database Directory

c:\crspdata\CPZ200712\ Browse

Do Remove Exit

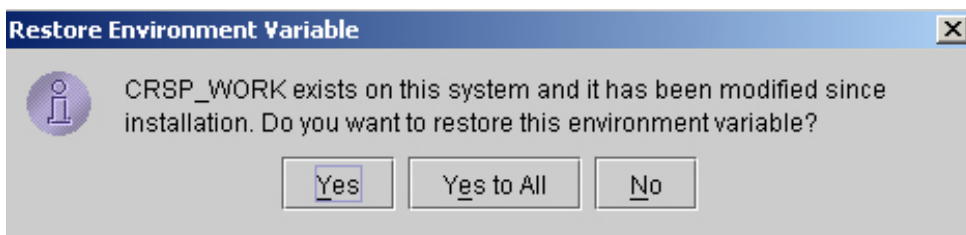


## UNINSTALL

For each data install, an uninstall is created on the CRSPAcess menu. Data uninstalls do not touch software environment variables. Likewise, software uninstalls do not touch data environment variables. Each uninstall is done separately. As with the install, the uninstall is wizard-driven. When uninstall is complete, users may be prompted with an option to either reboot the computer or wait until later. It is not necessary to reboot the computer after uninstalling. This reboot message may be disregarded.

### Uninstall & CRSP Client Environment

Each time a path is modified in client environment, the action is recorded. Upon running `uninstall`, a *Restore Environment Variable* prompt will appear:



This prompt appears for each variable for each modification. Answer each prompt and continue cycling through. **Yes** is the default, which will restore environment variables back to what they were prior to the install.