

These release notes pertain to the August 2011 Monthly release of the CRSP US Stock and Index databases.

AUGUST 2011 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
20090801	20090831	Reviewed and corrected close, high & low price values that had different precision from the open price values for any given day. The precision differences caused inconsistent price values (where open > high or open < low, etc.). Edits were made to 455 total data points mainly to the 4th decimal place. Almost all of the edits are during 20090801-20090831.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
78236	AVINO MINES & RESOURCES LTD	19920713	20110801	Added zero namelines to reflect off-exchange activity for 19920713-20110801
75039	B H P BILLITON LTD	20010629	20110831	Changed name to B H P BILLITON LTD from B H P LTD for 20010629-present
77928	COMPANIA CERVECERIAS UNIDAS S A	20091229	20091229	Changed dividend amount to 0.61100 from 0.59577 for distribution on ex-date 20091229.
77928	COMPANIA CERVECERIAS UNIDAS S A	20091231	20091231	Added special cash distribution on ex-date 20091231.
89199	DEUTSCHE BANK A G	20090630	20101230	Changed shares outstanding to 618132 from 570859 for 20090630-20091029, to 618132 from 623312 for 20091030-20091230, to 620200 from 623312 for 20091231-20100128, to 620175 from 623312 for 20100128-20100629, to 619300 from 623312 for 20100630-20100830, to 618732 from 623312 for 20100831-20100921, and to 927373 from 623312 for 20100922-20101230
89648	ELDORADO GOLD CORP NEW	20110209	20110209	Changed distribution code to 1342 from 1352 on ex-date 20110209
89648	ELDORADO GOLD CORP NEW	20100602	20100602	Changed distribution code to 1342 from 1352 on ex-date 20100602
82511	ELLOMAY CAPITAL LTD	20050520	20110821	Added zero namelines to reflect off-exchange activity for 20050520-20110821
40468	GYRODYNE COMPANY AMERICA INC	20060501		Changed sharecode from 11 to 18 for 20060501-present
93432	JIANGBO PHARMACEUTICALS INC	20110531	20110729	Removed all data from 20110601-20110729 and added delisting information on 20110531.
92590	LIBERTY MEDIA CORP NEW	20091120	20091120	Changed distribution code to 3783 from 3753 for delisting distribution on 20091120
92592	LIBERTY MEDIA CORP NEW	20091120	20091120	Changed distribution code to 3783 from 3753 for delisting distribution on 20091120
77155	ORBITAL CORP LTD	20040701	20110824	Added zero namelines to reflect off-exchange activity for 20040701-20110824
92350	POWERSHARES E T F TRUST II	20100715	20110615	Changed distribution codes to 1222 from 1223 for ex-dates 20100715-20110615
93030	PUDA COAL INC	20110408	20110729	Removed all data from 20110411-20110729 and added delisting information on 20110408
88645	SILICONWARE PRECISION INDS CO	20110718	20110718	Changed dividend amount from .28140 to .27873 on exdate 20110718.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending August 2011. 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	29046	39	1358	1084	1	4	2281	10000	93436
MAZ	29017	39	1358	1084	1	4	2281	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20110831	1-22674
Month-end trading calendar	19251231-20110831	1-1028
Year-end trading calendar	19251231-20121231	1-88
Quarter-end trading calendar	19251231-20121231	1-349
Weekly trading calendar	19260102-20110831	1-4465

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	3.6 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	3.2 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 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	NYSE/ AMEX/ NASDAQ Capitalization Deciles	D6 - 1962 Daily US Stock M6 - 1962 Monthly US Stock IN - CRSP Limited US Indexes
CRSP 1962 US Stock and Index Database	AXZyyyyymm	DVD	3.1 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	114 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	DVD	7.2 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	214 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	DVD	1.13 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	1.10 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyyymm	DVD	5.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyyymm	DVD	205 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	DVD	9.7 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):

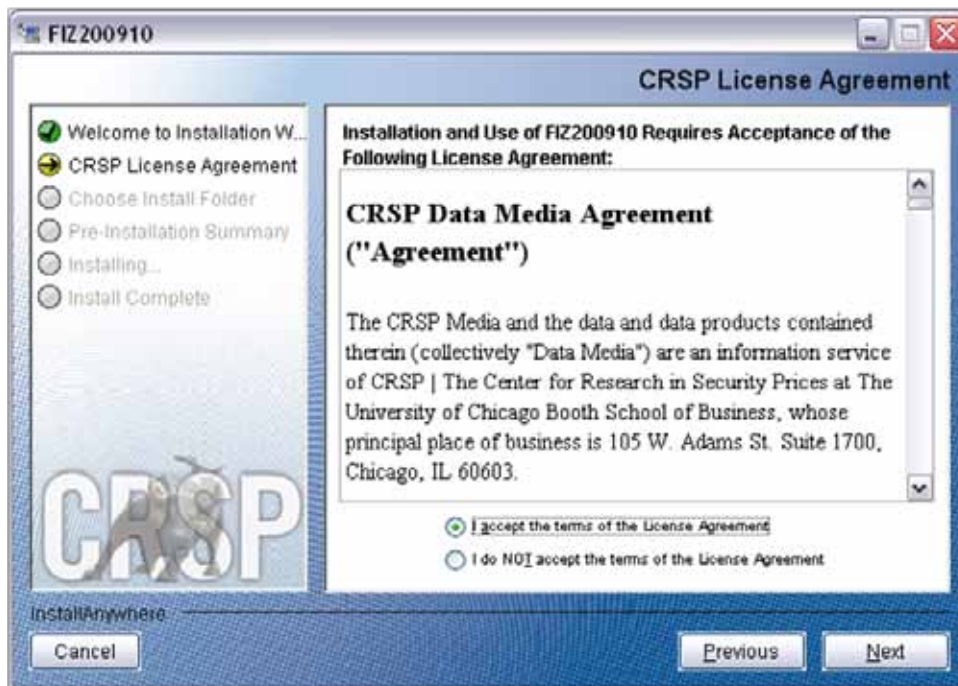
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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**.

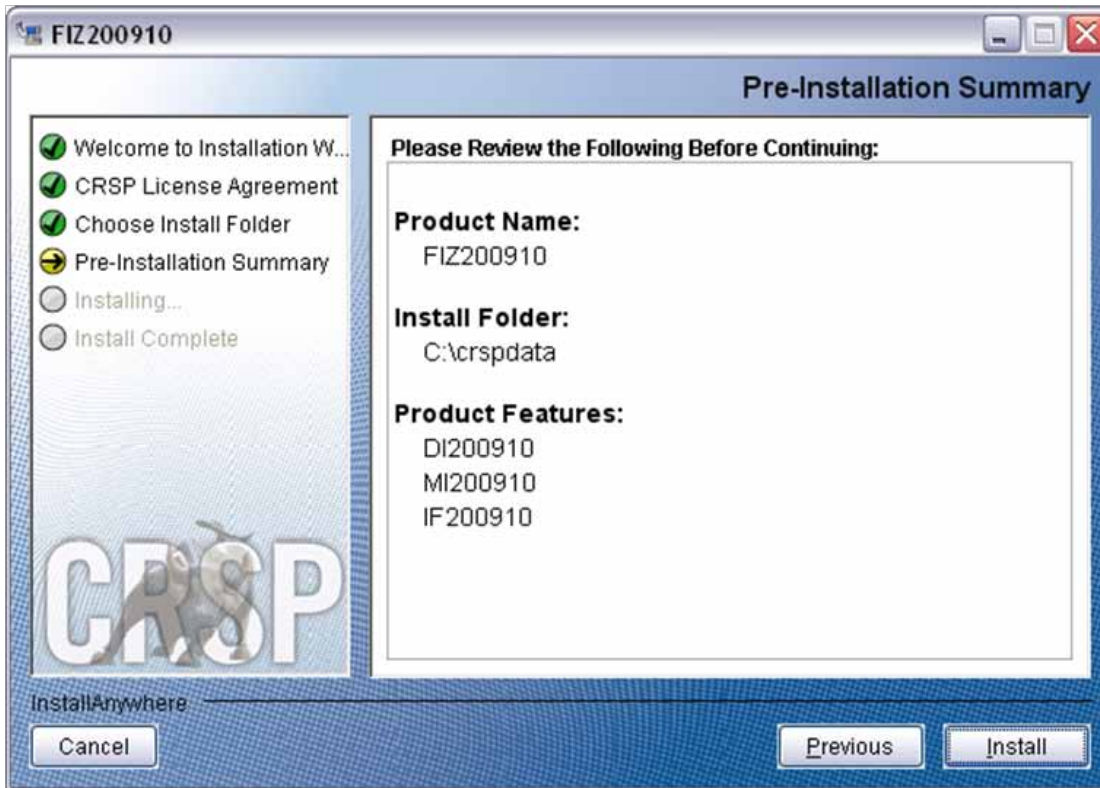


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

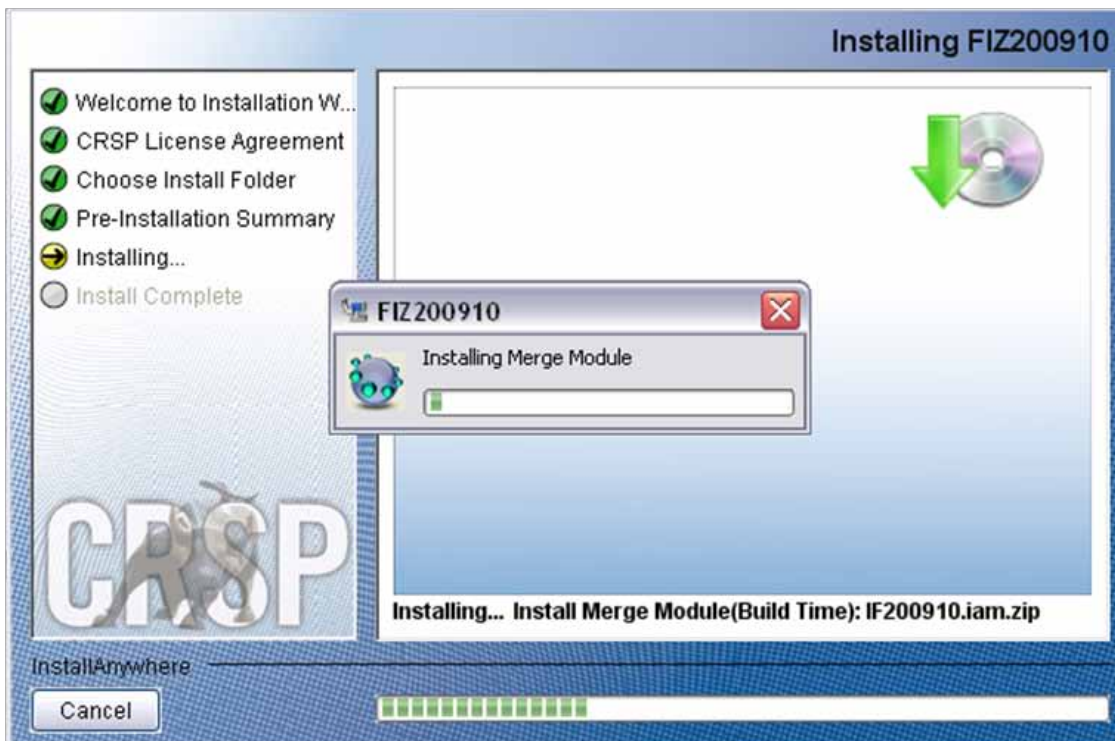
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



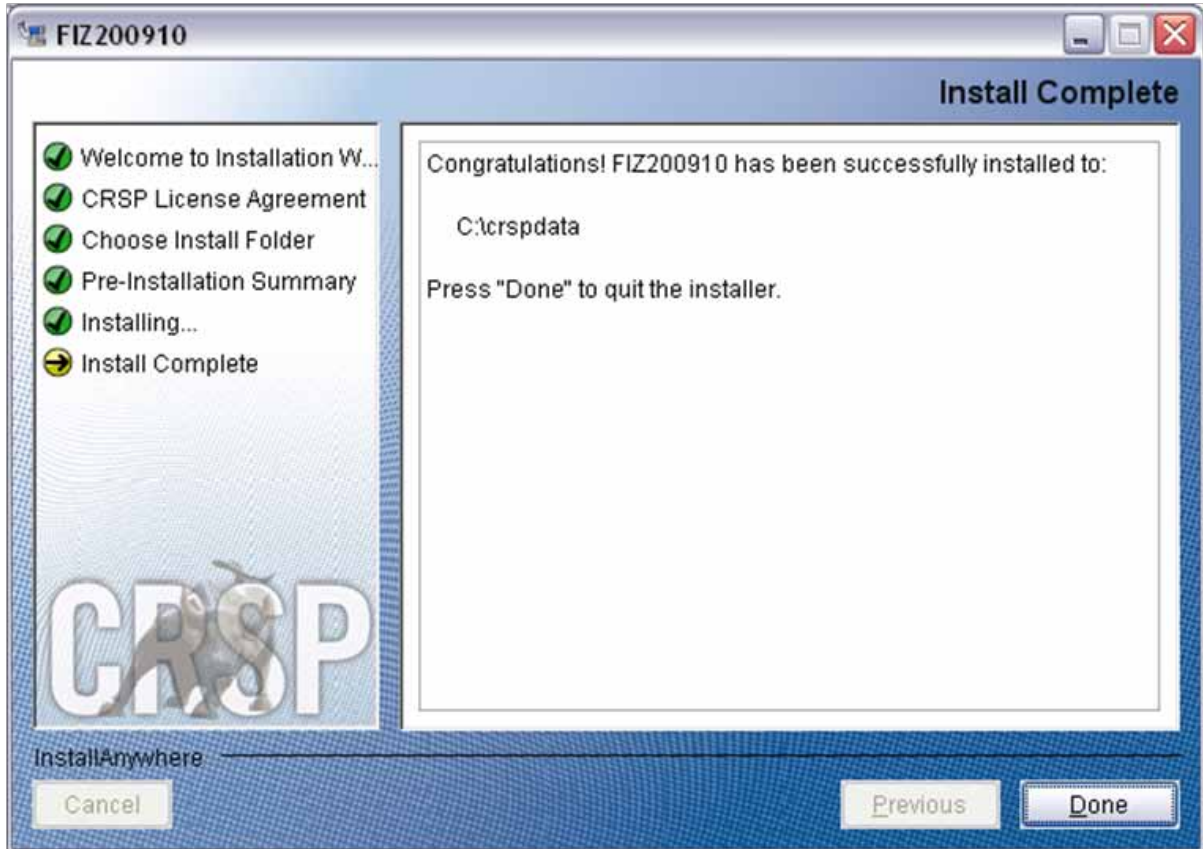
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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.