

These release notes pertain to the September 2011 Quarterly release of the CRSP US Stock and Index databases.

SEPTEMBER 2011 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
76310	BLUE DOLPHIN ENERGY CO	20110613	20110831	Added zero namelines for 20110613-20110831 to reflect off-exchange activity
29938	BROWN FORMAN CORP	20090811	20090811	Changed low price from 45.7930 to 45.7926 on 20090811.
83247	CIMATRON LTD	20110824	20110824	Changed special dividend amount from 0.23 to 0.21622 on ex-date 20110824
10942	COMVERSE TECHNOLOGY INC	20070201	20110922	Added zero namelines for 20070201-20110922 to reflect off-exchange activity
87310	CROSSROADS SYSTEMS INC	20060113	20110901	Added zero namelines for 20060113 -20110901 to reflect off-exchange activity
90549	D C A TOTAL RETURN FUND	20090612	20090612	Changed high price from 1.940 to 2.320 on 20090612.
10028	D G S E COMPANIES INC	20090827	20090827	Changed high price from 1.3100 to 1.3101 on 20090827.
89199	DEUTSCHE BANK A G	20100922	20101005	Changes shares outstanding to 618732 from 927373 for 20100922-20101005
91993	FIRST TRUST E T F II	20090820	20090820	Changed high price from 20.1810 to 20.1812 and low from 20.0790 to 20.0787 on 20090820.
92004	FIRST TRUST E T F II	20090806	20090806	Changed high from 21.1550 to 21.1552 on 20090806.
91993	FIRST TRUST E T F II	20090811	20090811	Changed high price from 20.0400 to 20.0402 on 20090811.
85158	I N X INC	20110414	20110911	Added zero namelines for 20110414-20110911 to reflect off-exchange activity
92829	ISHARES TRUST	20090827	20090827	Changed close price from 28.03950 to 28.0399, high from 28.03950 to 28.0399, and low from 28.03950 to 28.0399 on 20090827.
12311	KEYUAN PETROCHEMICALS INC	20110331	20110831	Removed all data from 20110401- 20110831 and added delisting information on 20110331
33849	L G L GROUP INC	20090827	20090827	Changed low price from 2.8700 to 2.8699 on 20090827.
89651	LODGIAN INC	20090819	20090819	Changed low price from 1.26215 to 1.2615 on 20090819.
92338	LONGTOP FINANCIAL TECHNOLOGIES	20110516	20110831	Removed all data from 20110517- 20110831 and added delisting information on 20110516
92797	MASTECH HOLDINGS INC	20090827	20090827	Changed high price from 3.8940 to 3.8935 and ow from 3.600 to 3.599 on 20090827.
88876	NUVEEN ARIZONA DIV ADV MUNI FD	20090804	20090804	Changed high price from 12.5200 to 12.5201 on 20090804.
89159	NUVEEN GEORGIA DIV ADV MUN FD	20090825	20090825	Changed high price from 13.4760 to 13.4764 on 20090825.
77236	PANHANDLE OIL & GAS INC	20090812	20090812	Changed low price from 24.1300 to 24.1299 on 20090812.
89194	PENN VIRGINIA RESOURCE PTNRS L P			Changed sharecode to 71 from 11 throughout entire history
92519	A POWER ENERGY GENERATION SYS LT	20110627	20110831	Removed all data from 20110628 - 20110831 and added delisting information on 20110627
91118	POWERSHARES E T F TRUST	20090820	20090820	Changed low price from 16.3130 to 16.3127 on 20090820.
89507	SONDE RESOURCES CORP	20090324	20090324	Changed close price from -0.47600 to 0.0, high from 0.47600 to 0.0, low from 0.47600 to 0.0 and open from 0.47600 to 0.0 on 20090324.
12891	WI LAN INC	20110613	20110613	Changed distribution code from 1232 to 1332, and changed dividend amount from 0.02589 to 0.02549 on exdate 06132011.
92231	WONDER AUTO TECHNOLOGY INC	20110506	20110831	Removed all data from 20110509-20110831 and added delisting information on 20110506.

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.

JULY 2011 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
92807	AMERISERV FINANCIAL INC	19961230	19961230	Changed distribution code to 1272 from 1232 on ex-date 19961230
14198	ANALOGIC CORP	19961010	19961010	Deleted distribution on ex-date 19961010
91517	ASSISTED LIVING CONCEPTS INC NEW	20110518	20110518	Changed dividend amount to 0.20 from 0.10 on ex-date 20110518
29946	BROWN FORMAN CORP	20101208	20101208	Changed distribution code to 1272 from 1232 on ex-date 20101208
23393	CHURCH & DWIGHT INC	20110512	20110512	Changed dividend amount to 0.34 from 0.17 on ex-date 20110512

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
34841	COVANTA ENERGY CORP	19901226	19901226	Changed distribution code to 1272 from 1232 on ex-date 19901226
22859	D P L INC	20041112	20041112	Removed two distributions on ex-date 20041112 and replaced them with one distribution with distribution code 1212 and dividend amount of 0.72
22867	DE SOTO INC	19901203	19901221	Changed distribution code to 2235 from 1272 on ex-dates 19901203 & 19901221
37584	FRANKLIN RESOURCES INC	20091223	20091223	Changed distribution code to 1272 from 1232 on ex-date 20091223
32096	GARAN INC	19901114	19901114	Changed distribution code to 1272 from 1232 on ex-date 19901114
53604	GORMAN RUPP CO	20110511	20110511	Changed dividend amount to 0.1125 from 0.09 on ex-date 20110511
92009	HQ SUSTAINABLE MARITIME INDS INC	20110401	20110630	Removed all data from 20110404-20110630 and added delisting information on 20110401.
55853	INTEGRATED RESOURCES INC	19900516	20010213	Removed all data from permno 55853 for 19900516-20010213 and added it to permno 12928
12928	INTEGRATED SURGICAL SYSTEMS INC			Added all data from permno 55853 for 19961121-20010213
64995	KEYCORP NEW	19921224	19921224	Deleted extraneous distribution on ex-date 19921224
88488	MARKET 2000 HOLDRS TR	20110330	20110330	Added distributions with dividend amounts of 0.01494 and 0.10044 on ex-date 20110330.
54253	MINE SAFETY APPLIANCES CO	20031112	20031112	Changed distribution code to 2235 from 1232 on ex-date 20031112
11803	MITEK SYSTEMS INC	20040525	20110713	Added zero nameline to reflect off-exchange activity for 20040525-20110713
11803	MITEK SYSTEMS INC	20040525	20110713	Added zero nameline to reflect off-exchange activity for 20040525-20110713
61444	NATIONAL GAS & OIL CO	19980612	19980617	Deleted distribution on ex-date 19980612 & added declare date of 19980616 to distribution on ex-date 19980617
87339	PARTNER COMMUNICATIONS CO LTD	20110627	20110627	Changed dividend amount to 0.386874 from 0.38236 on ex-date 20110627.
82800	SOUTHERN COPPER CORP	20100207	20100207	Deleted distribution on ex-date 20100207
65293	TERRA INDUSTRIES INC	20100330	20100330	Changed distribution code to 1272 from 1232 on ex-date 20100330
76840	TREADCO INC	19970505	19970505	Deleted distribution on ex-date 19970505
75418	VODAFONE GROUP PLC NEW	20110601	20110601	Changed dividend amount to 0.986876 from 0.979918 on ex-date 20110601.
11845	W P P PLC	20110601	20110601	Changed dividend amount to 0.945718 from 0.95018 on ex-date 20110601.
77217	WISDOMTREE INVESTMENTS INC	20010523	20110725	Added zero namelines to reflect off-exchange activity for 20010523-20110725
93090	YUHE INTERNATIONAL INC	20110617	20110630	Removed all data from 20110620-20110630 and added delisting information on 20110617.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 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	29079	39	1368	1105	1	4	2291	10000	93436
MAZ	29050	39	1368	1105	1	4	2291	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20110930	1-22718
Month-end trading calendar	19251231-20110930	1-1030
Year-end trading calendar	19251231-20121231	1-88
Quarter-end trading calendar	19251231-20121231	1-349
Weekly trading calendar	19260102-20110930	1-4474

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):

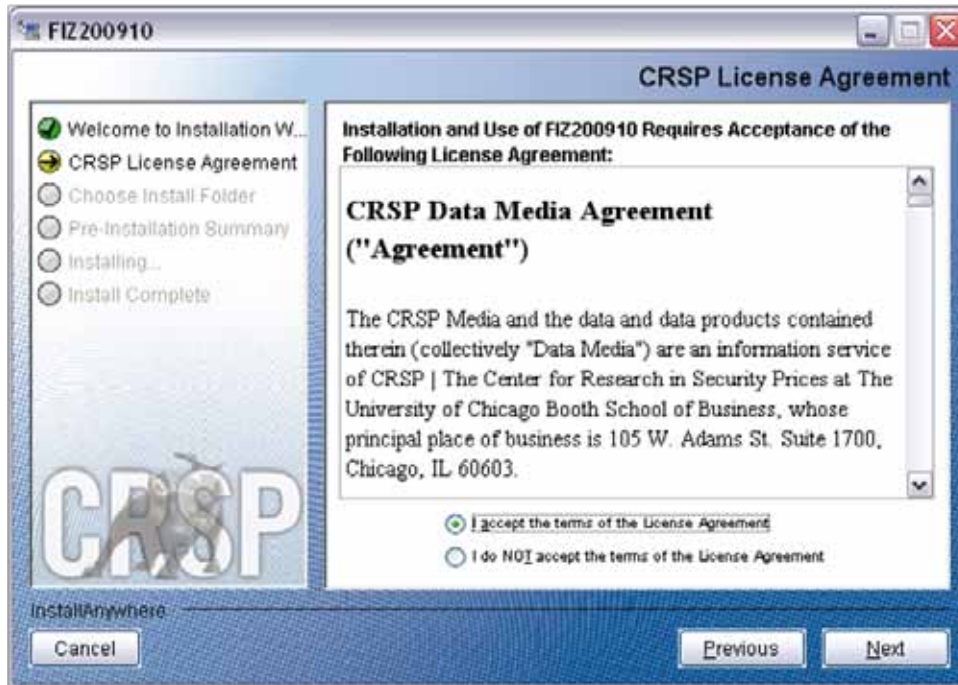
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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**.

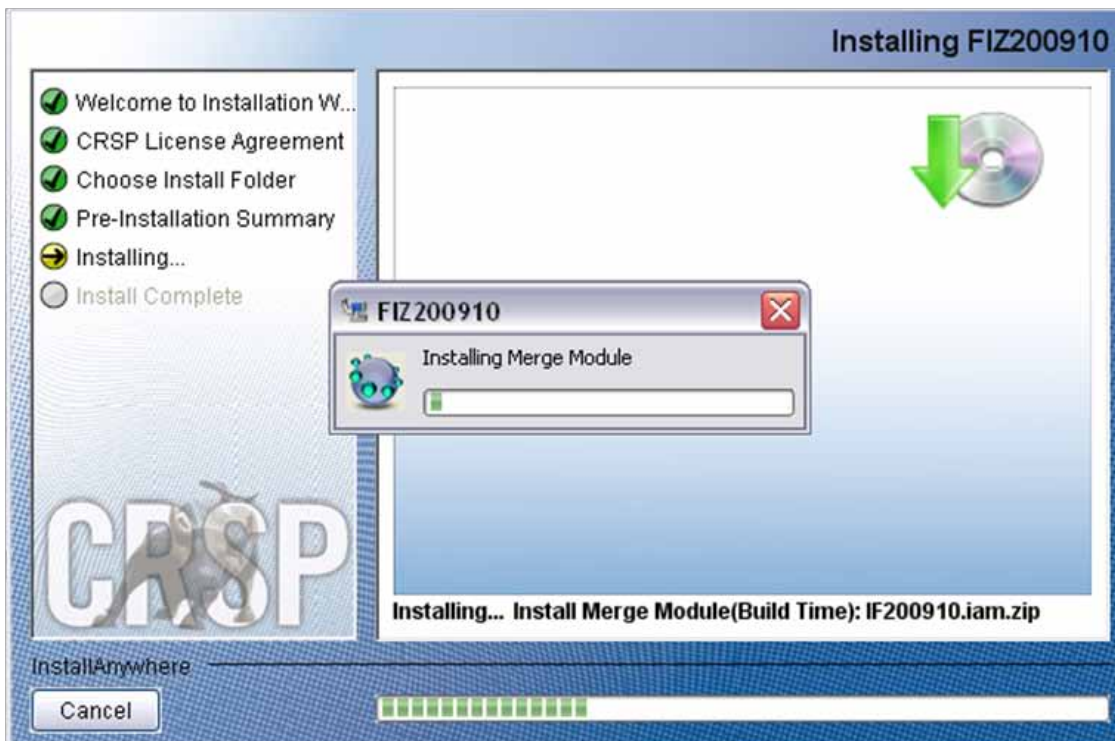
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



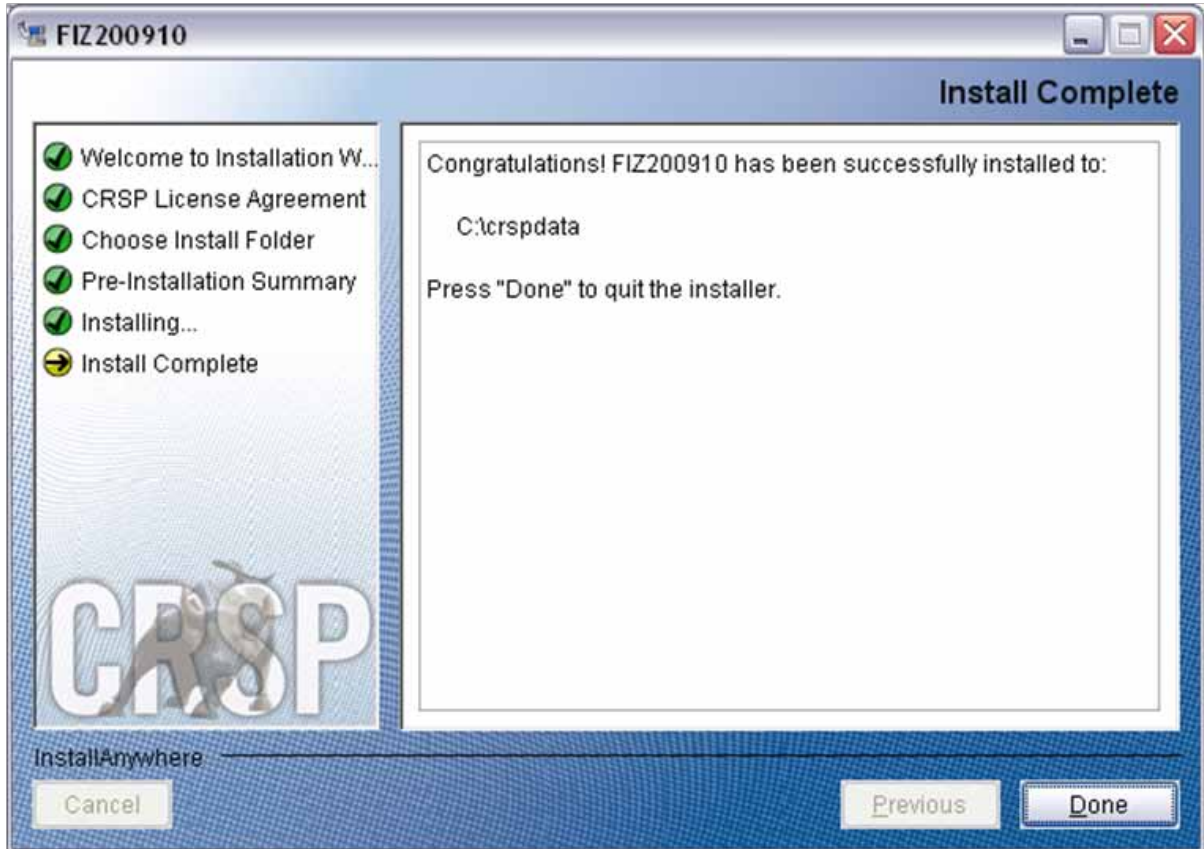
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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
```


- 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.