STOCK & INDICES RELEASE NOTES | AUGUST 2009 MONTHLY UPDATE

These release notes pertain to the August 2009 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.

CITIGROUP DAILY VOLUME DISPLAY

A single recorded daily trading volume on August 5, 2009, for Citigroup, Inc. (PERMNO 70519) exceeded the maximum integer value allowed in our database. As an interim solution, we used the nearest largest rounded value that will fit.   This displayed value in the stock database is 2147483000. The actual value is closer to 2670000000. CRSP will address this in a future release, and expect it to be consistent with how our vendors will choose to treat the same issue.

AUGUST 2009 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
20090701	20090731	Reviewed all non-final distributions for 20090701-20090731 as part of an annual data review Changed dividend amounts, distribution codes, distribution dates, as needed.
20081001	20081130	Reviewed all non-final distributions for the period 20081001-20081130 as part of an annual data review. Changed dividend amounts, distribution codes, distribution dates, as needed.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
81050	ADMIN FONDOS PENSIONES PROVIDA	20081015	20081015	Removed distribution with dividend amount of $0.27869 on ExDate of 20081015.
91568	D W S DREMAN VALUE INC EDGE FD	20061122	20090731	Changed sharecode from 11 to 14 to signify common stock -closed end fund.
92331	DUPONT FABROS TECHNOLOGY INC	20071019	20090731	Changed sharecode from 11 to 18 to signify REIT status throughout entire history.
91069	GASTAR EXPLORATION LTD	20060105	20090731	Changed sharecode from 11 to 12 throughout entire histroy.
77897	ISLE OF CAPRI CASINOS INC	19960315	19960315	Added rights distribution with dividend amount of .03125 on exdate 19960315.
91207	STARWOOD HOTELS & REST WLDWD INC	20060410	20080731	Changed sharecode from 18 to 11 throughout entire history.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending August 2009. 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	28068	39	1096	587	1	4	2115	10000	93324
MAZ	28038	39	1096	587	1	4	2115	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20090831	1-22192
Month-end trading calendar	19251231-20090831	1-1005
Year-end trading calendar	19251231-20101231	1-86
Quarter-end trading calendar	19251231-20101231	1-341
Weekly trading calendar	19260102-20090831	1-4366

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	FIZyyyymm	DVD	3.5 GB	All CRSP indices and portfolio asignments	All portfolios	DI - 1925 Daily US Stock & Indices MI - 1925 Monthly US Stock & Indices IF - CRSP Supplemental US Indices
CRSP 1925 US Stock	FAZyyyymm	DVD	3.1 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 Indices
CRSP 1962 US Stock	A6Zyyyymm	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 M6 - 1962 Monthly US Stock IN - CRSP Limited US Indices
CRSP 1962 US Stock with Indices	AXZyyyymm	DVD	3.0 GB	See FIZ	All portfolios	DX - 1962 Daily US Stock & Indices MX - 1962 Monthly US Stock & Indices IF - CRSP Supplemental US Indices
CRSP 1925 US Indices	IFZyyyymm	CD	119 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	BAZyyyymm	CD	981 MB			BD - Daily Treasuries BA - Monthly Treasuries
Daily Treasuries	BDZyyyymm	CD	978 MB			BD - Daily Treasuries
Monthly Treasuries	BMZyyyymm	CD	84.5 MB			BM - Monthly Treasuries
Mutual Fund Database	MFZyyyymm	DVD	3.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyymm	CD	196 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyymm	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.
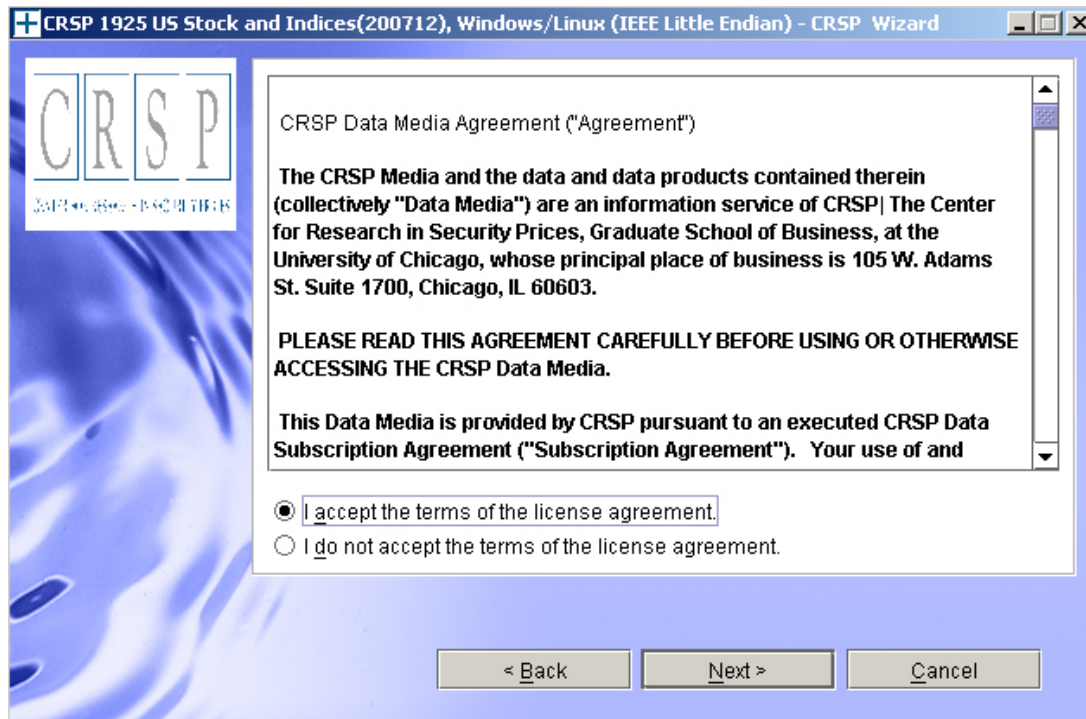
SUN SOLARIS (DVD INSTALL):

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.
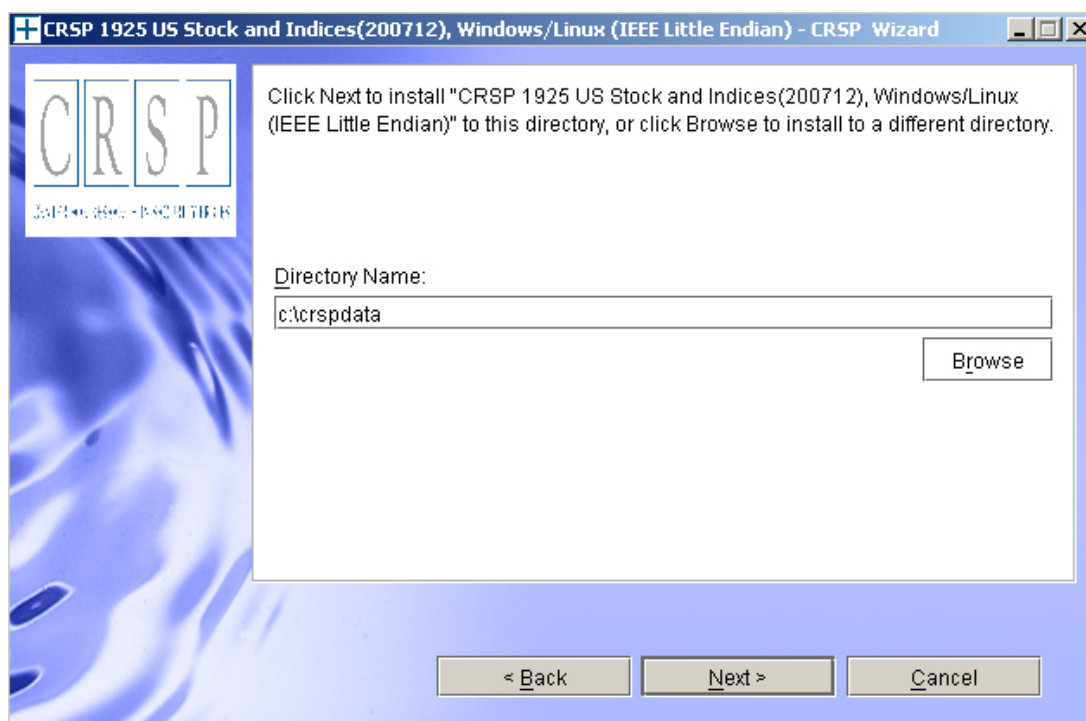
LINUX(DVD INSTALL):

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**.
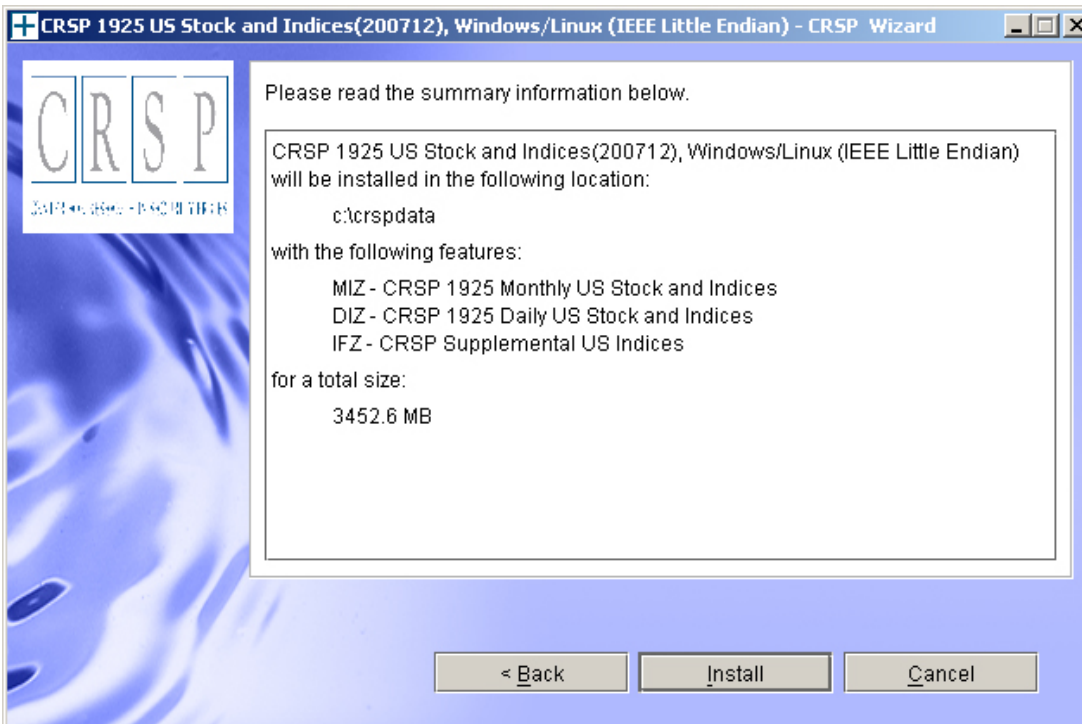

WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click Next. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.
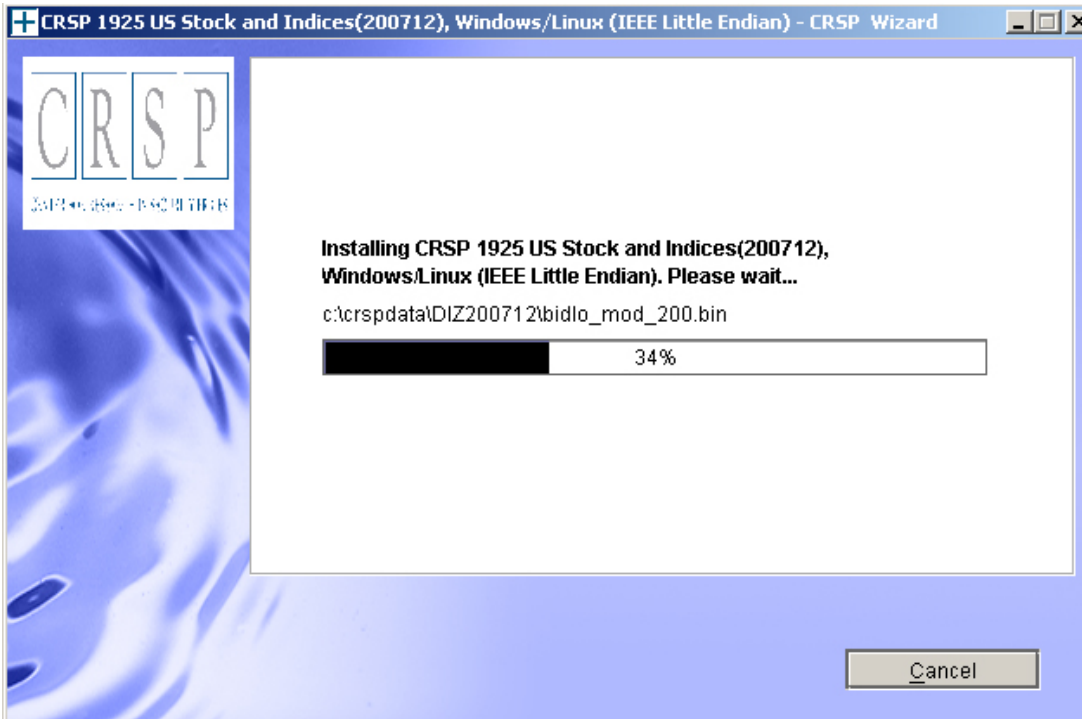
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permisson to the directory you specify, for example, `/home/username/crspdata`. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.
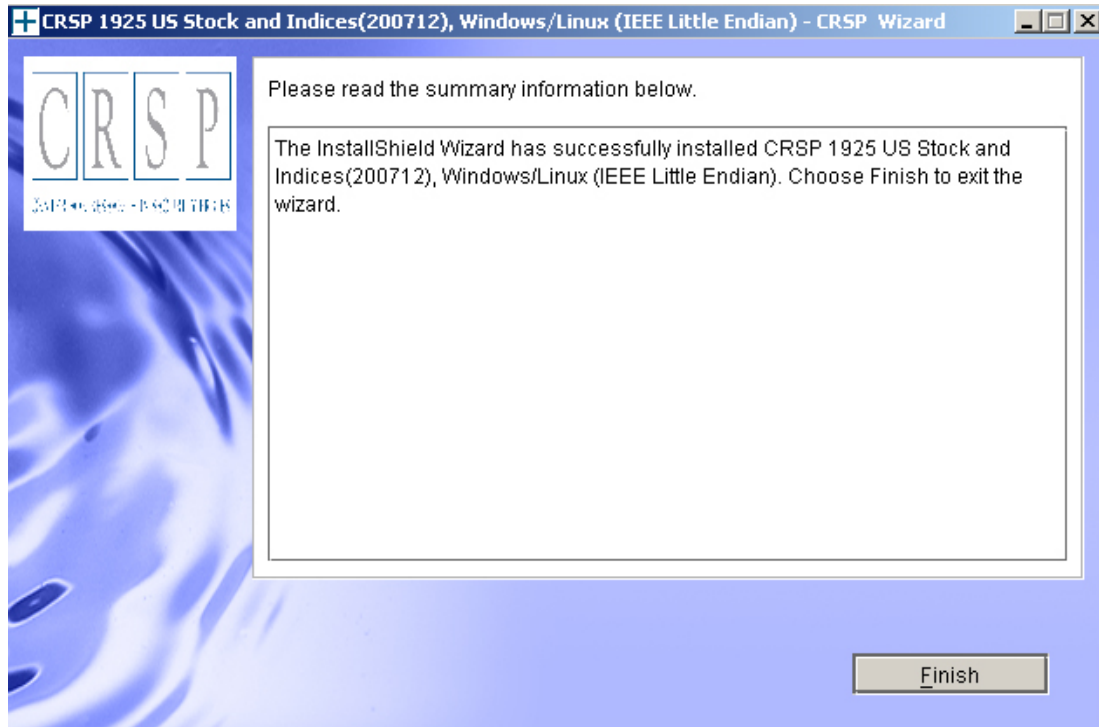
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.

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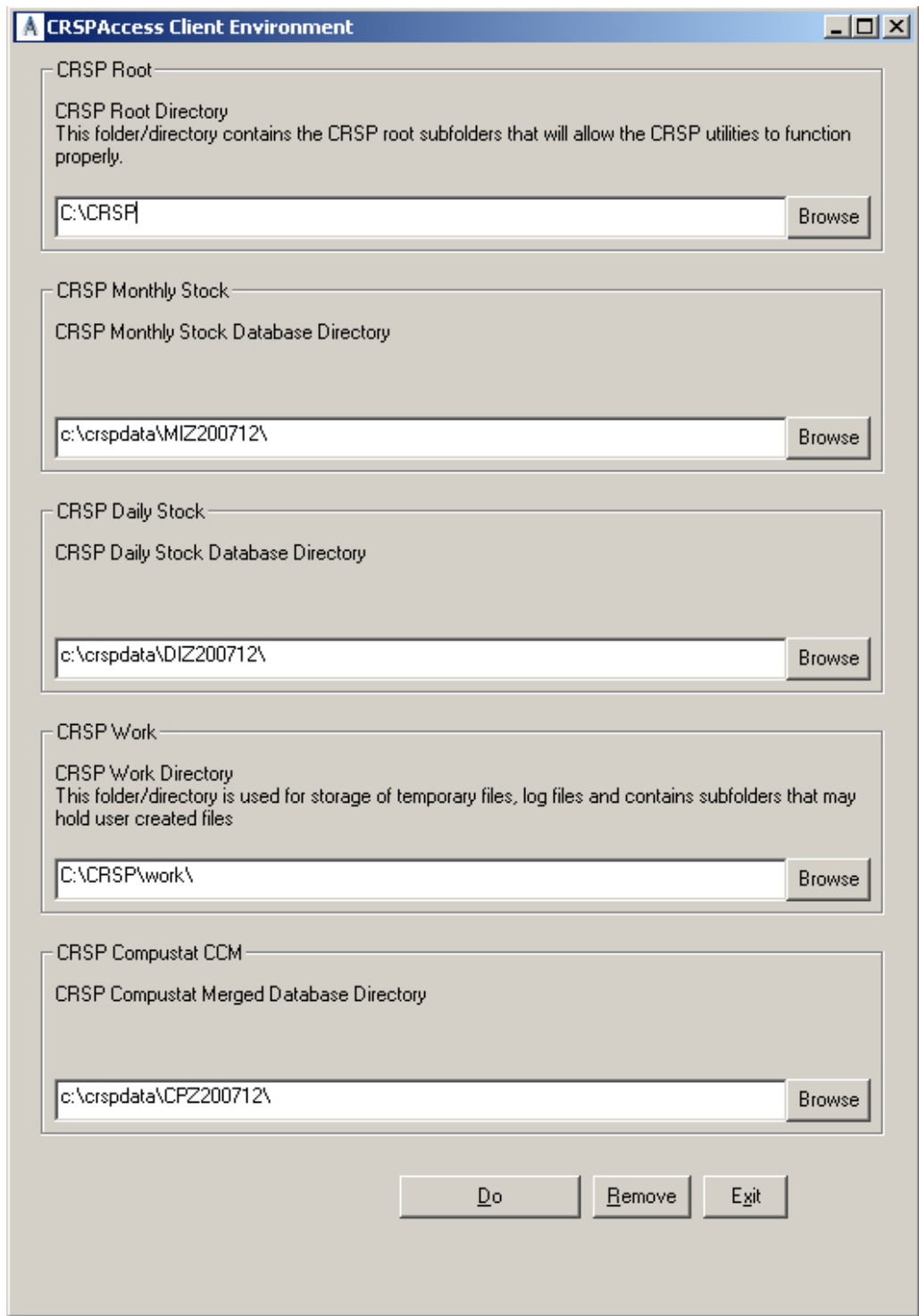
```
. ./crsp.kshrc <enter>
```

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.
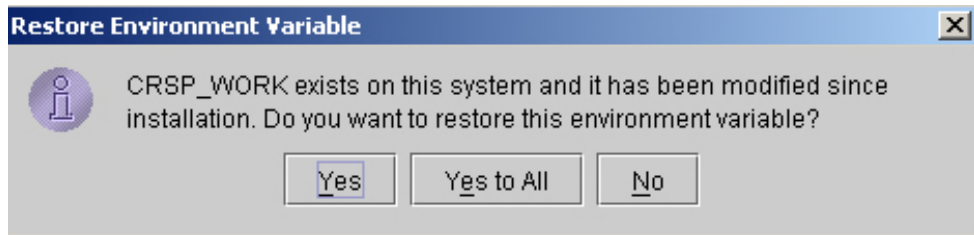
UNINSTALL

For each data install, an uninstall is created on the CRSPAccess 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. <u>**Yes**</u> is the default, which will restore environment variables back to what they were prior to the install.