

These release notes pertain to the January 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.

#### LOOKING AHEAD: CRSP STANDARD INDICES IN STOCK DATABASE

This January cut of the stock-only databases (A6Z 200901 and FAZ 200901) contain again this month four CRSP Market Indices:

- 1000080 - NYSE, Alternext, NASDAQ Value-weighted Market Index
- 1000081 - NYSE, Alternext, NASDAQ Equal-weighted Market Index
- 1000200 - NYSE, Alternext, NASDAQ, Arca Value-weighted Market Index
- 1000201 - NYSE, Alternext, NASDAQ, Arca Equal-weighted Market Index

Beginning with the February data cut that will ship in mid-March, the 1000080 and 1000081 indices will be dropped from the stock-only databases. While differences are small, the 1000200 and 1000201 indices better reflect the broad market. This change does not affect Indices-only and Stock & Indices subscribers.

#### JANUARY 2009 DATA EDITS

##### **INDIVIDUAL EDITS**

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
77208	BIOSPECIFICS TECHNOLOGIES CORP	3/24/2004	1/8/2009	Added zero nameline from 20040324-20090108 to reflect off-exchange activity
64186	C I G N A CORP	2/27/2008	4/10/2008	Changed distribution code from 1232 to 1252 on exdate 20080307
92814	DIREXION SHARES E T F TRUST	11/5/2008	12/31/2008	Changed open price from 69.93 to 63.93 on 20081105
89018	GENERAL MARITIME CORP NEW	12/1/2008	12/31/2008	Changed PERMCO from 0 to 41695

## FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending January 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	27928	39	1018	563	1	4	2077	10000	93324
MAZ	27928	39	1018	563	1	4	2077	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20090130	1-22045
Month-end trading calendar	19251231-20090130	1-998
Year-end trading calendar	19251231-20101231	1-86
Quarter-end trading calendar	19251231-20101231	1-341
Weekly trading calendar	19260102-20090130	1-4335

## 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 MI - 1925 Monthly US Stock & Indices 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 MA - 1925 Monthly US Stock IN - CRSP Limited US Indices
CRSP 1962 US Stock	AGZyyyyymm	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	AXZyyyyymm	DVD	2.9 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	IFZyyyyymm	CD	111 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	BAZyyyyymm	CD	981 MB			BD - Daily Treasuries 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 RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyyymm	CD	186 MB			RM - Monthly REITs

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):**

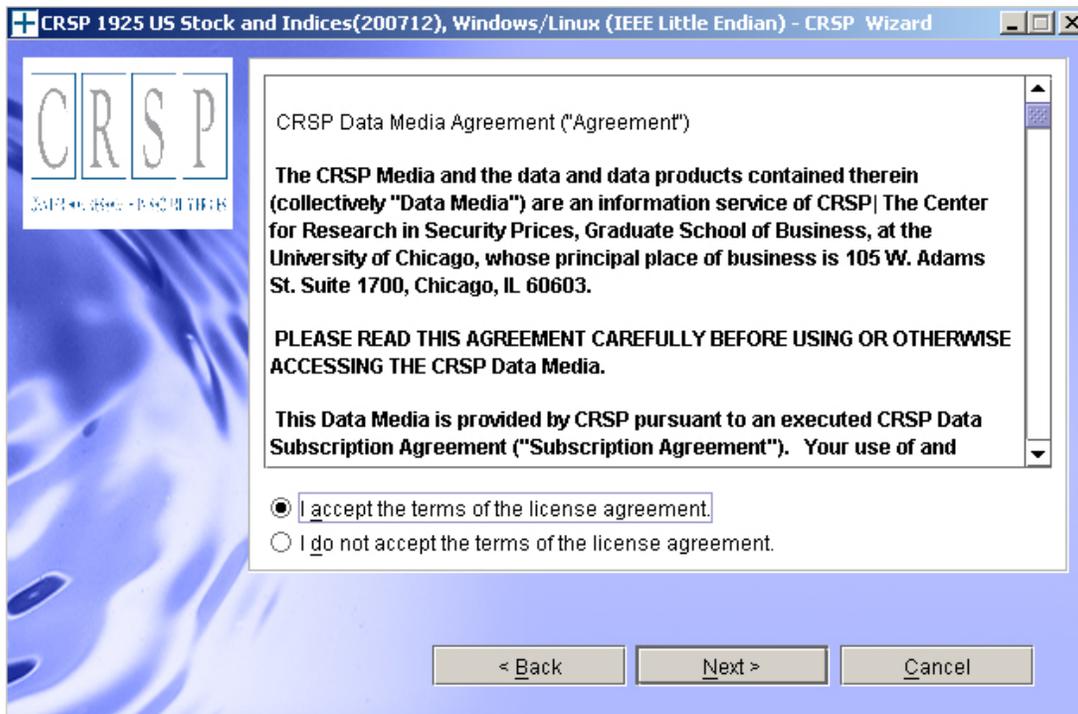
After inserting the DVD, a file manager will open with the file, setupsolaris.bin. Double click on this setup file to begin the installation process.

**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.

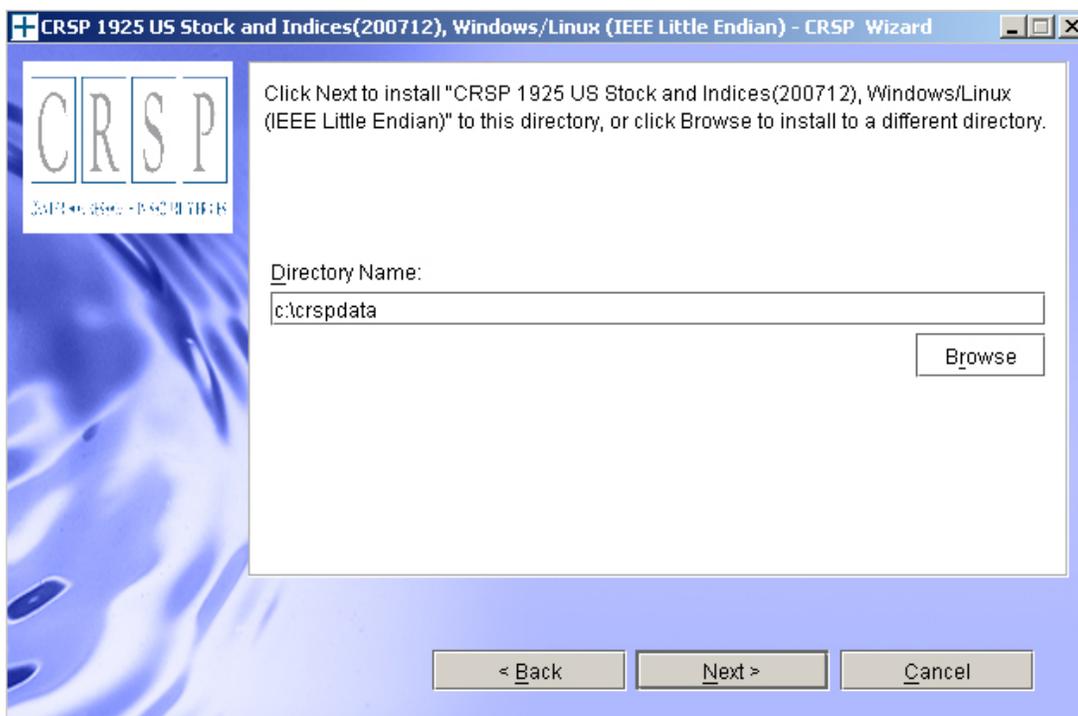


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

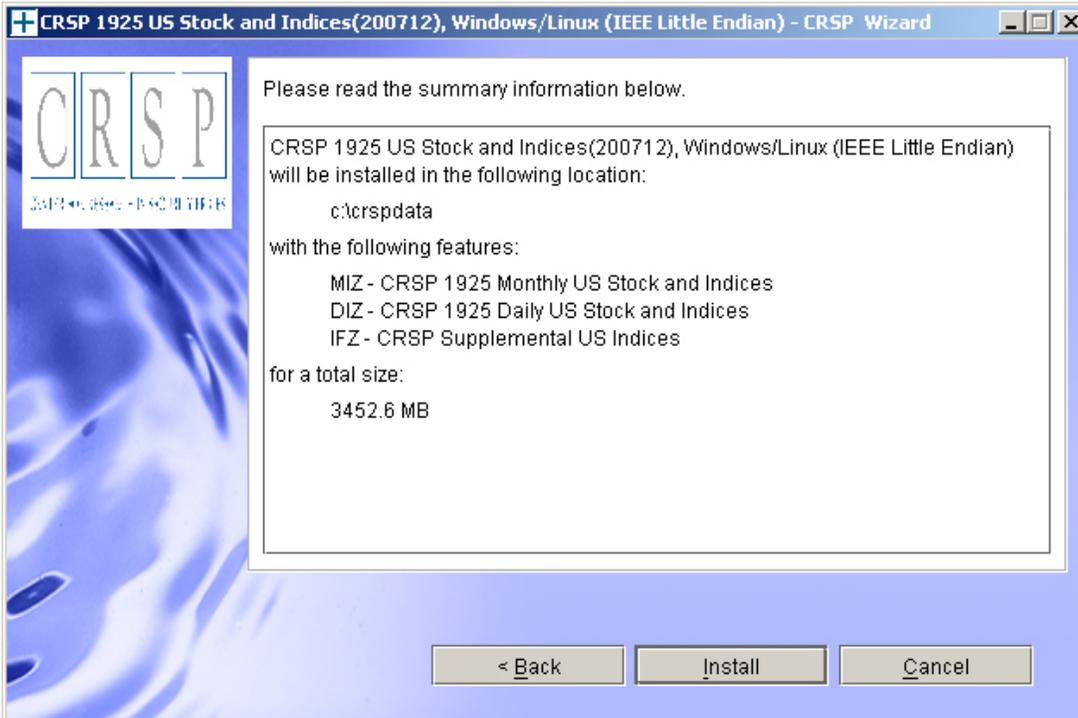


**WINDOWS:** The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

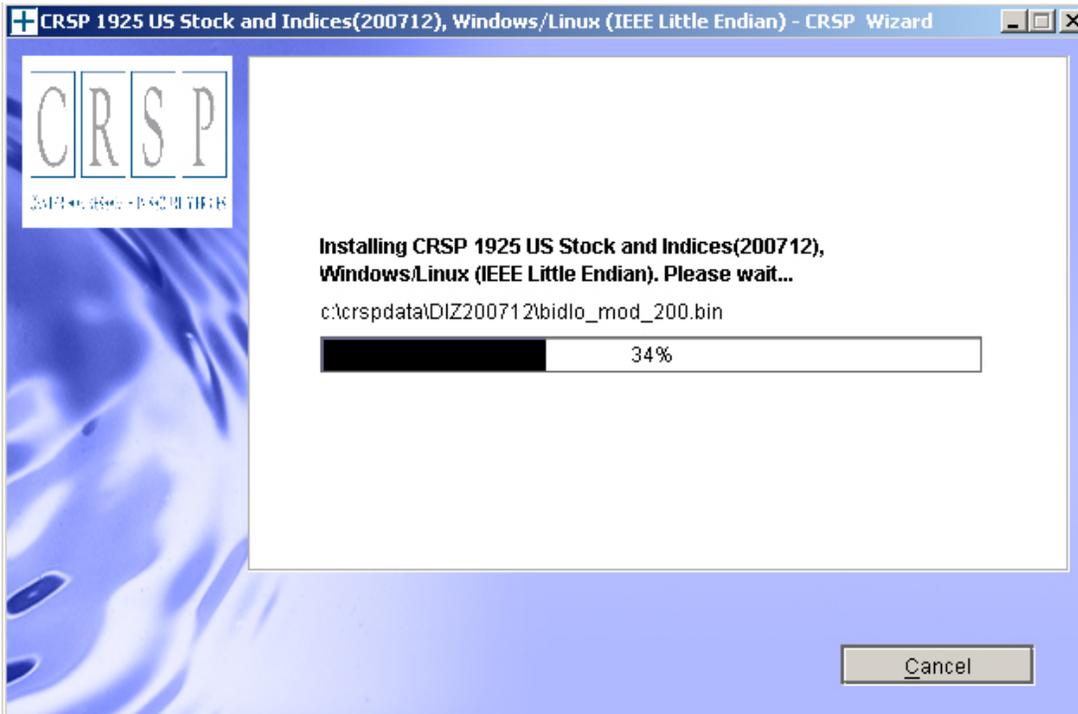
**SUN SOLARIS & LINUX:** The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page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



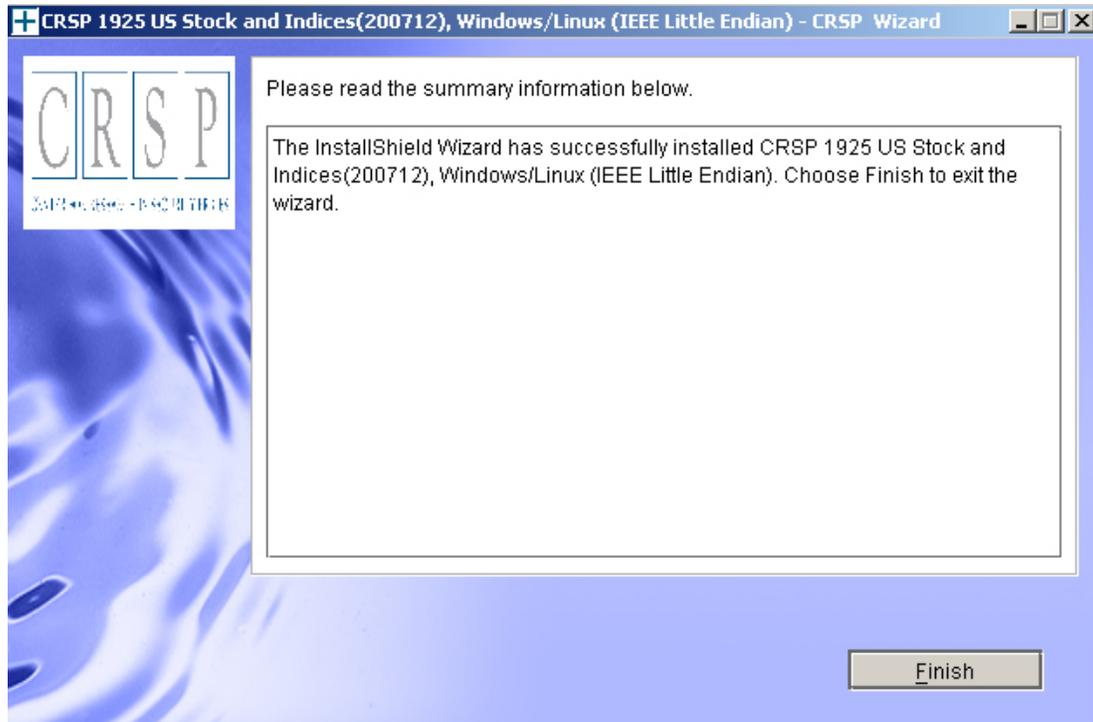
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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

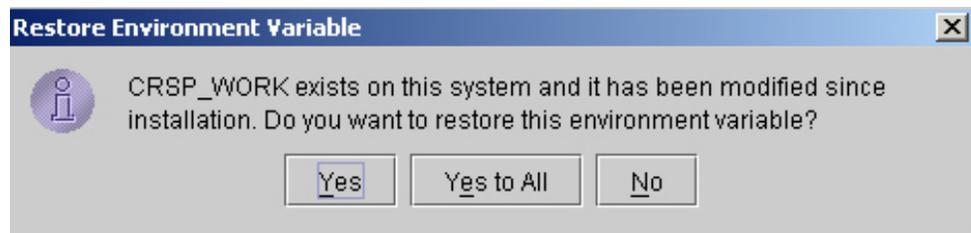
Do Remove Exit

## UNINSTALL

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