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

MAY 2011 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
89402	ALTANA A G			Changed name to ALTANA A G from ALTANA AG throughout entire history.
52345	BERGSTROM CAPITAL CORP	20030414	20030414	Changed distribution code to 2244 from 2243 for liquidation payment on ex-date 20030414
92206	BLUEKNIGHT ENERGY PARTNERS L P	20090220	20110515	Added zero namelines to reflect off-exchange activity for 20090220-20110515.
87835	BROADBAND HOLDRS TRUST	20001002	20001002	Changed distribution code to 3753 from 3763 for stock distribution on 20001002
93038	CHINA AGRITECH INC	20110311	20110429	Removed all data from 20110312-20110429 and added delisting information on 20110311
92422	CHINA MEDIAEXPRESS HOLDINGS INC	20110311	20110429	Removed all data from 20110312-20110429 and added delisting information on 20110311
81510	COVER ALL TECHNOLOGIES INC	20001101	20110524	Added zero nameline to reflect off-exchange activity for 20001101-20110524.
86381	DAIMLERCHRYSLER A G	19981026	20071024	Changed name to DAIMLERCHRYSLER A G from DAIMLERCHRYSLER AG from 19981926-20071024.
85446	E ON A G	20000619	20110531	Changed name to E ON A G from E ON AG from 20000619-present.
87046	EIRCOM PLC	20010511	20010511	Changed dividend amount to 5.08969 from 6.7125 for stock distribution on ex-date 20110511
89128	FORDING INC	20011003	20030227	Change share code to 12 from 11 for 20011003-20030227
92584	GEROVA FINANCIAL GROUP LTD	20110224	20110429	Removed all data from 20110224-20110429 and added delisting information on 20110223
93058	GRAIL ADVISORS E T F TRUST			Changed name to GRAIL ADVISORS E T F TRUST from GRAIL ADVISORS ETF TRUST throughout entire history.
93057	GRAIL ADVISORS E T F TRUST			Changed name to GRAIL ADVISORS E T F TRUST from GRAIL ADVISORS ETF TRUST throughout entire history.
93208	GRAIL ADVISORS E T F TRUST			Changed name to GRAIL ADVISORS E T F TRUST from GRAIL ADVISORS ETF TRUST throughout entire history.
93061	GRAIL ADVISORS E T F TRUST			Changed name to GRAIL ADVISORS E T F TRUST from GRAIL ADVISORS ETF TRUST throughout entire history.
93059	GRAIL ADVISORS E T F TRUST			Changed name to GRAIL ADVISORS E T F TRUST from GRAIL ADVISORS ETF TRUST throughout entire history.
93207	GRAIL ADVISORS E T F TRUST			Changed name to GRAIL ADVISORS E T F TRUST from GRAIL ADVISORS ETF TRUST throughout entire history.
92928	GRAIL ADVISORS E T F TRUST			Changed name to GRAIL ADVISORS E T F TRUST from GRAIL ADVISORS ETF TRUST throughout entire history.
75065	H & Q HEALTHCARE INVESTORS			Changed name to H & Q HEALTHCARE INVESTORS from H & Q HEALTHCARE FD throughout entire history
12188	HEARUSA INC	20020708	20110429	Changed name to HEARUSA INC from HEARX LTD for 20020708-present

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
88802	INFICON HOLDING A G			Changed name to INFICON HOLDING A G from INFICON HOLDING AG ADS throughout entire history.
88637	INTERSHOP COMMUNICATIONS A G	20000929	20020227	Changed name to INTERSHOP COMMUNICATIONS A G from INTERSHOP COMMUNICATIONS AG from 20000929-20020227.
86395	IXOS SOFTWARE A G			Changed name to IXOS SOFTWARE A G from IXOS SOFTWARE AG ADS throughout entire history.
85880	LADISH CO INC	19980310	20110429	Changed name to LADISH CO INC from LADISH INC for 19980310-20110429.
88488	MARKET 2000 HOLDRS TR	20110120	20110120	Changed distribution code to 4523 from 3763 and dividend amount to .008420 from .007885 for warrant distribution on 20001002
88488	MARKET 2000 HOLDRS TR	20001002	20001002	Changed distribution code to 3753 from 3763 for stock distribution on 20001002
92889	MARKET VECTORS E T F TRUST	20090302	20110401	Changed distribution code to 1223 from 1222 for all monthly stock distributions during 20090302-20110401
93108	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
93109	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
93107	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
93180	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
93253	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
93029	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
12289	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
93028	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
92995	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
92968	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
12381	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
12290	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
93027	PIMCO E T F TRUST			Changed name to PIMCO E T F TRUST from PIMCO ETF TRUST throughout entire history.
86730	PRIMACOM A G			Changed name to PRIMACOM A G from PRIMACOM AG throughout entire history.
85743	REALAX SOFTWARE A G			Changed name to REALAX SOFTWARE A G from REALAX SOFTWARE AG throughout entire history.
88311	REGIONAL BANK HOLDRS TRUST	20071113	20071113	Changed distribution code to 3753 from 3763, acquiring permno to 92339 from 51706 & acquiring permco to 52804 from 3042 for stock distribution on 20071113
89249	SCOR HOLDING SWITZERLAND LTD	20011211	20070917	Changed name to CONVERIUM HOLDING A G from CONVERIUM HOLDING AG from 20011211-20070917.
84398	SPDR S & P 500 E T F TRUST	20100127	20110531	Changed name to SPDR S & P 500 E T F TRUST from SPDR S & P 500 ETF TRUST from 1/27/10 through the present.

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
89480	TELECOM HOLDRS TRUST	20061127	20061127	Changed distribution code to 3753 from 3763 for stock distribution on 20061127
88826	TELEKOM AUSTRIA A G			Changed name to TELEKOM AUSTRIA A G from TELEKOM AUSTRIA AG throughout entire history.
87003	TRION TECHNOLOGY A G			Changed name to TRION TECHNOLOGY A G from TRION TECHNOLOGY AG throughout entire history.
88317	UTILITIES HOLDRS TRUST	20070111	20070111	Changed distribution code to 3753 from 3763 for stock distribution on 20070111
88827	WIRELESS HOLDERS TRUST	20061127	20061127	Changed distribution code to 3753 from 3763 for stock distribution on 20061127

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending May 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	28941	39	1319	1019	1	4	2245	10000	93436
MAZ	28912	39	1319	1019	1	4	2245	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20110531	1-22632
Month-end trading calendar	19251231-20110531	1-1026
Year-end trading calendar	19251231-20121231	1-88
Quarter-end trading calendar	19251231-20121231	1-349
Weekly trading calendar	19260102-20110531	1-4457

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	FIZyyyymm	DVD	3.6 GB	All CRSP indexes and portfolio asignments	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	FAZyyyymm	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	A6Zyyyymm	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	AXZyyyymm	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	IFZyyyymm	DVD	114 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyymm	DVD	7.2 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyymm	DVD	214 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyymm	DVD	1.13 MB			TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats
Daily & Monthly Legacy Treasuries Files	TLZyyymm	DVD	1.10 GB			TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats
Mutual Fund Database	MFZyyyymm	DVD	5.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyymm	DVD	205 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyymm	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**.
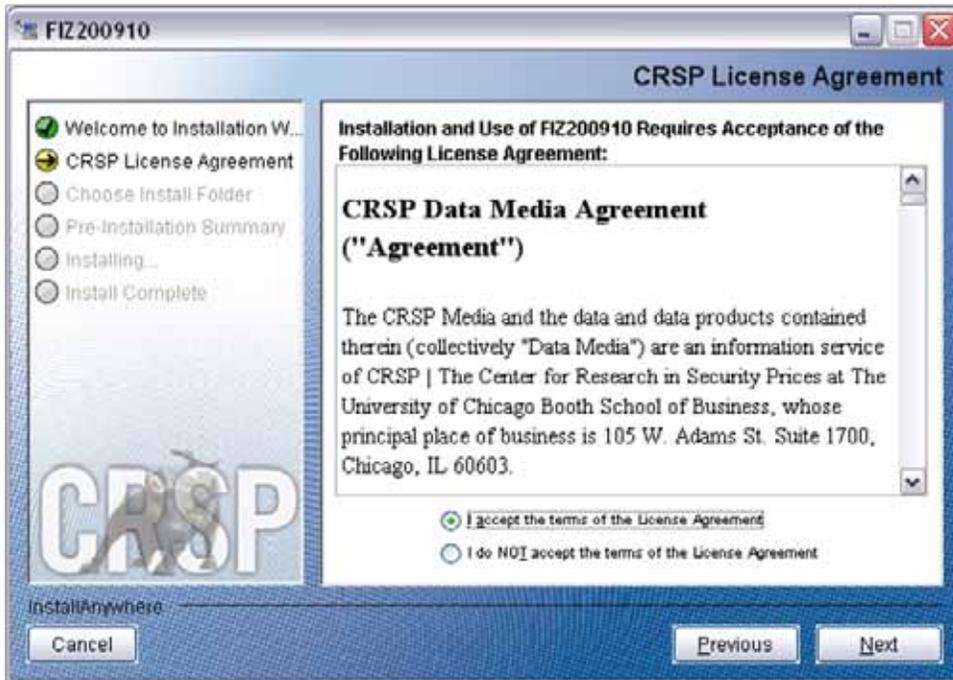
WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click Next.

SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permisson to the directory you specify, for example, `/home/username/crspdata`.
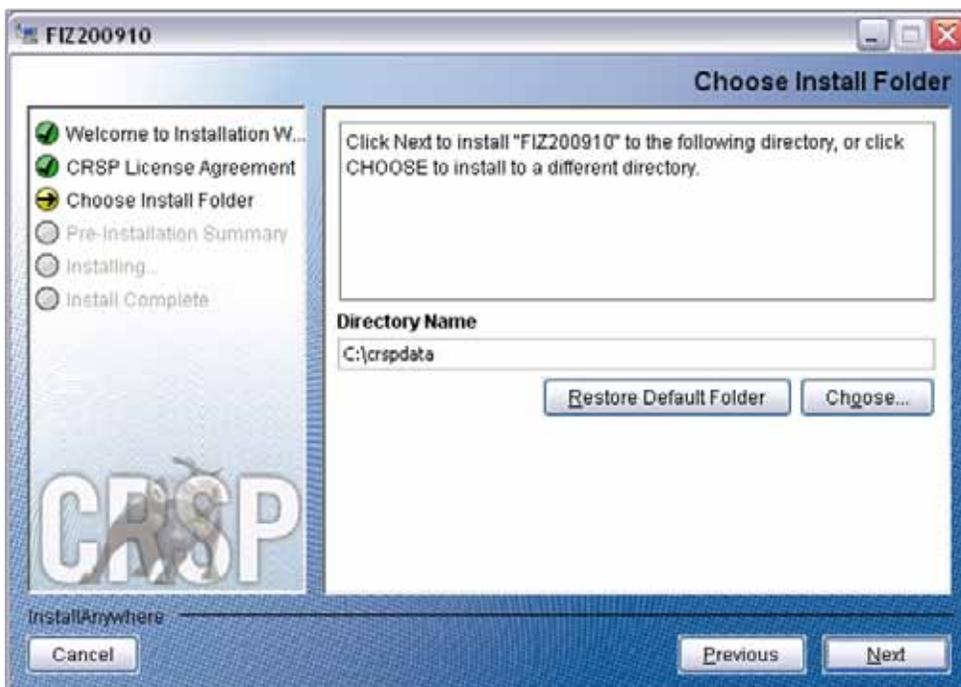
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.
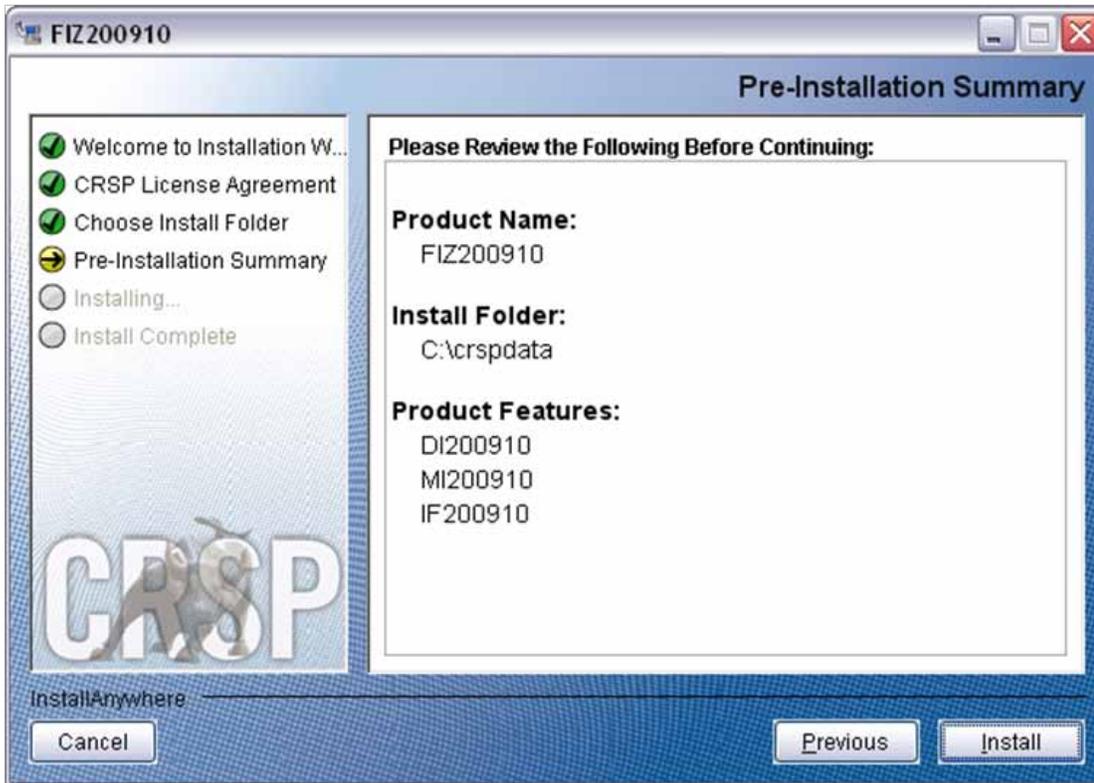
The screen will display the status of the installation.

A message indicating the success of the installation appears when the process is complete. Click **Done**.
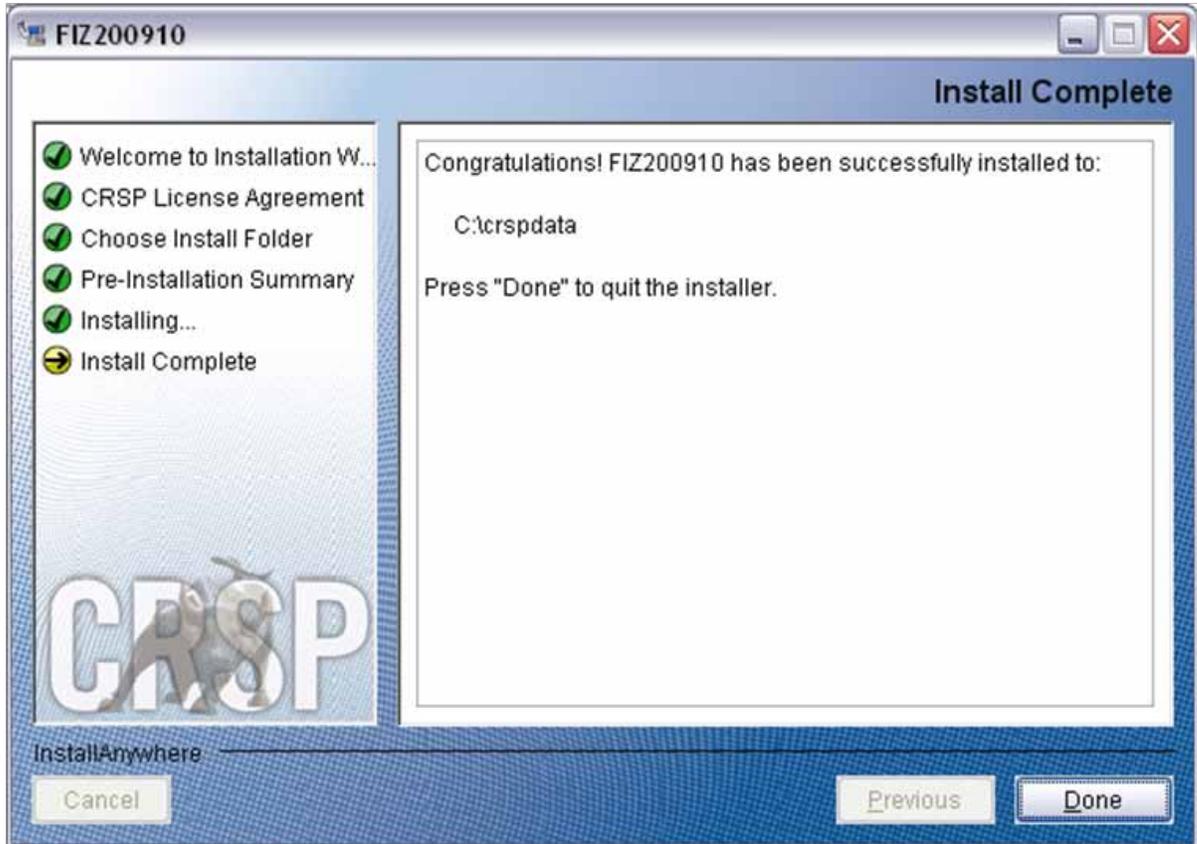
LINUX AND SUN SOLARIS ENVIRONMENT VARIABLES

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 csh 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.