

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

NOVEMBER 2011 DATA EDITS

| PERMNO | COMPANY NAME | BEGIN DATE | END DATE | DESCRIPTION |
|--------|----------------------------------|------------|----------|---|
| 41188 | ALLIED MOTION TECHNOLOGIES INC | 20110815 | 20110815 | Changed distribution code to 1232 from 1252 on ex-date 20110815 |
| 13003 | AMERICAN REALTY CAPITAL PROP INC | | | Changed share code from 11 to 18 throughout entire history. |
| 12594 | DIREXION SHARES E T F TRUST | | | Changed PERMCO to 53101 from 53692 for entire history |
| 12595 | DIREXION SHARES E T F TRUST | | | Changed PERMCO to 53101 from 53692 for entire history |
| 12596 | DIREXION SHARES E T F TRUST | | | Changed PERMCO to 53101 from 53692 for entire history |
| 12848 | DIREXION SHARES E T F TRUST | | | Changed PERMCO to 53101 from 53692 for entire history |
| 12849 | DIREXION SHARES E T F TRUST | | | Changed PERMCO to 53101 from 53692 for entire history |
| 12850 | DIREXION SHARES E T F TRUST | | | Changed PERMCO to 53101 from 53692 for entire history |
| 12851 | DIREXION SHARES E T F TRUST | | | Changed PERMCO to 53101 from 53692 for entire history |
| 92190 | M F GLOBAL HOLDINGS LTD | 20111028 | 20111028 | Changed enddate from 20111031 to 20111028, and added delisting info. |
| 81530 | P M I GROUP INC | 20111021 | 20111021 | Removed halt record and changed enddate from 20111031 to 20111021. |
| 4542 | TELEFONICA BRASIL S A | 20110321 | 20110321 | Changed pay-date to 20110526 for first installment distribution of 1.7842 on ex-date 20110321 |
| 4542 | TELEFONICA BRASIL S A | 20110321 | 20111115 | Changed ex-date to 20110321 from 20111115 for second installment distribution of 0.31292 |
| 11845 | W P P PLC | 20111012 | 20111012 | Changed semi-annual distribution amount to 0.5924 and pay-date to 20111121 on ex-date 20111012. |

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending November 2011. It contains the number of securities and information about the maximums of the event arrays.

| FILE CODE | # OF SECURITIES | MAX NAMES | MAX DIST | MAX SHARES | MAX DELISTS | MAX GROUPS | MAX NASDIN | FIRST PERMNO | LAST PERMNO |
|-----------|-----------------|-----------|----------|------------|-------------|------------|------------|--------------|-------------|
| DAZ | 29144 | 39 | 1391 | 1147 | 1 | 4 | 2319 | 10000 | 93436 |
| MAZ | 29115 | 39 | 1391 | 1147 | 1 | 4 | 2319 | 10000 | 93436 |

| CALENDAR | DATE RANGE | DATE INDEX RANGE |
|------------------------------|-------------------|------------------|
| Daily trading calendar | 19251231-20111130 | 1-22760 |
| Month-end trading calendar | 19251231-20111130 | 1-1032 |
| Year-end trading calendar | 19251231-20121231 | 1-88 |
| Quarter-end trading calendar | 19251231-20121231 | 1-349 |
| Weekly trading calendar | 19260102-20111130 | 1-4483 |

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 | 3.7 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 | 3.3 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 | 3.2 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 | 115 MB | | | IF - CRSP Supplemental US Indexes |
| CRSP/Compustat Merged Database | CMZyyyyymm | DVD | 7.5 GB | | | CM - Compustat Data formatted in CRSPAccess Database |
| Daily & Monthly Treasuries in CRSPSift | TRZyyyyymm | DVD | 215 MB | | | TR - Database format for use with CRSPSift |
| Daily & Monthly Treasuries Files | TFZyyyyymm | DVD | 1.15 MB | | | TF - New expanded daily and monthly files in EXCEL, SAS, and ASCII formats |
| Daily & Monthly Legacy Treasuries Files | TLZyymm | DVD | 1.11 GB | | | TL - Legacy daily and monthly files in EXCEL, SAS, and ASCII formats |
| Mutual Fund Database | MFZyyyyymm | DVD | 6 GB | | | MF - Mutual Funds |
| CRSP/Ziman Daily & Monthly REIT | RAZyyyyymm | DVD | 213 MB | | | RD - Daily REITs RM - Monthly REITs |
| CRSP/Ziman Monthly REIT | RMZyyyyymm | DVD | 10 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):

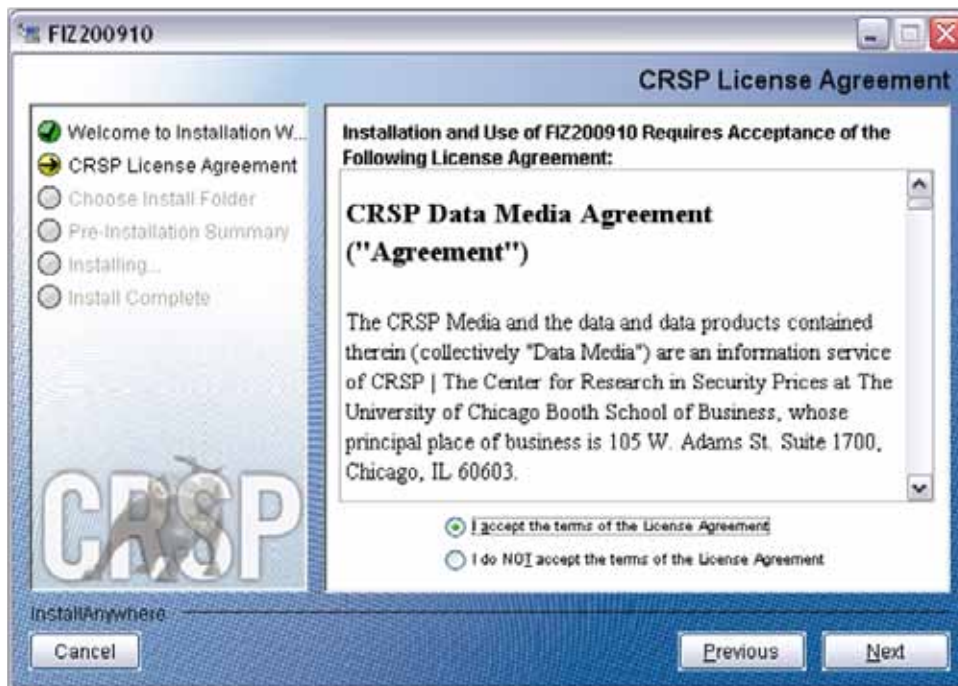
After inserting the DVD, a file manager will open with the file, setupsolaris.bin. Double click on this setup file to begin the installation process.

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**.

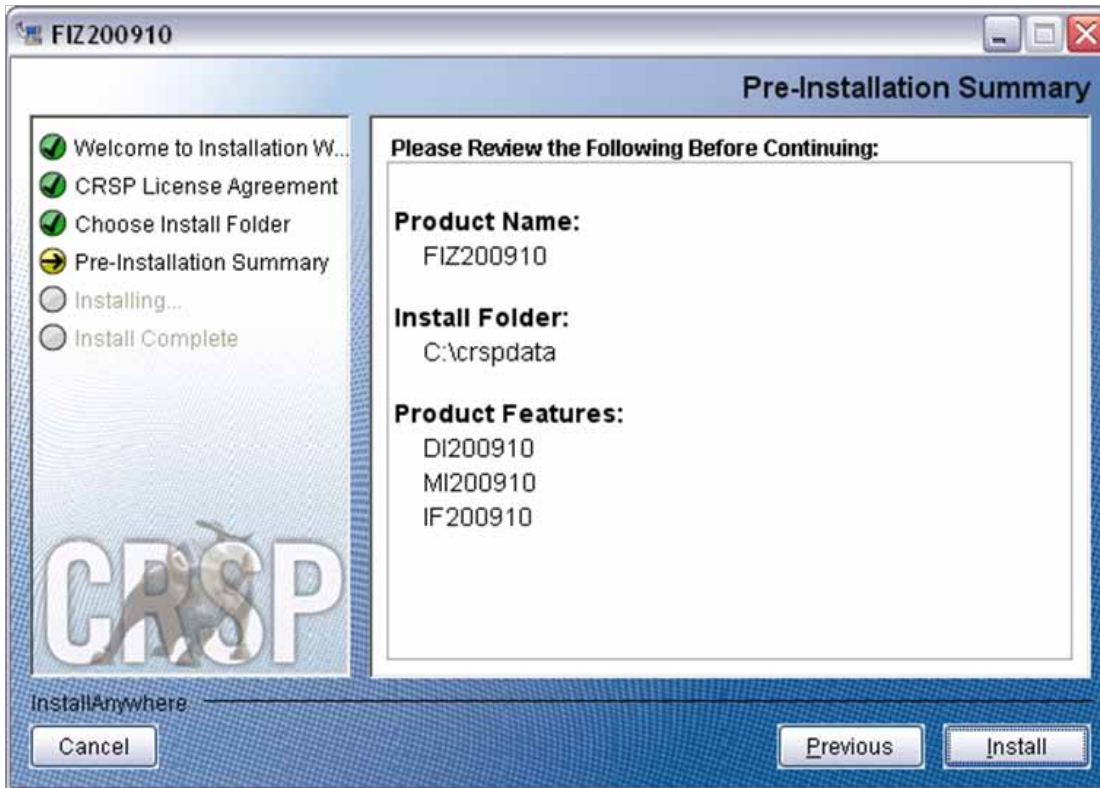


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

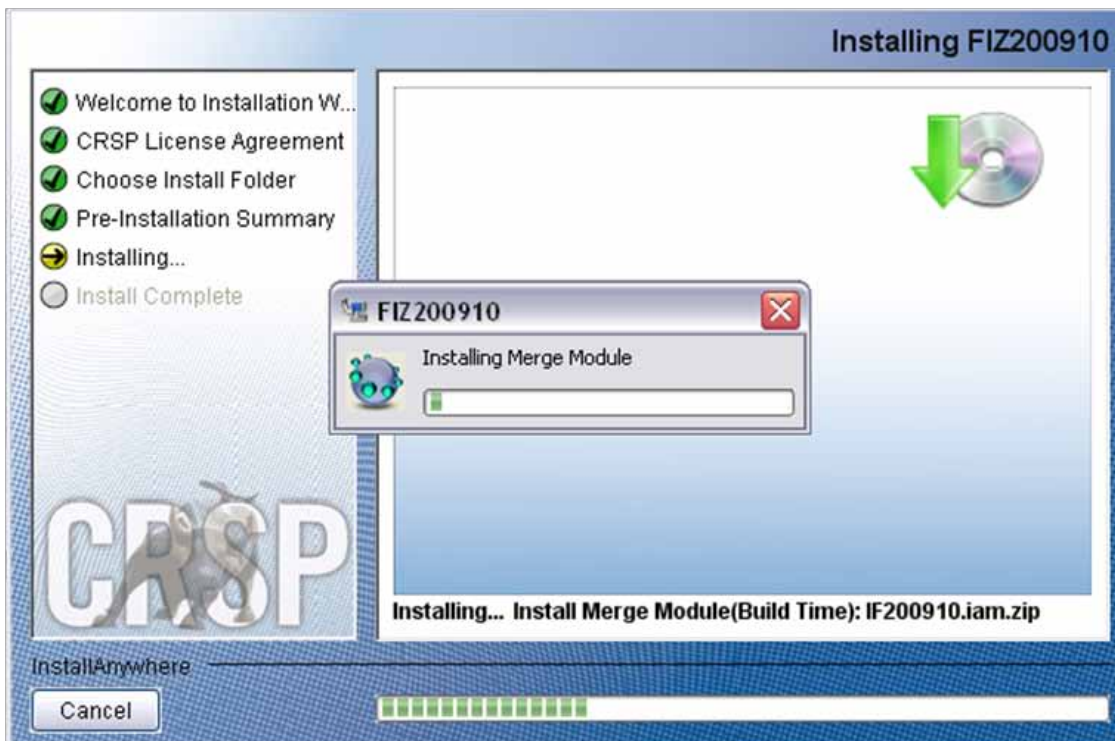
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



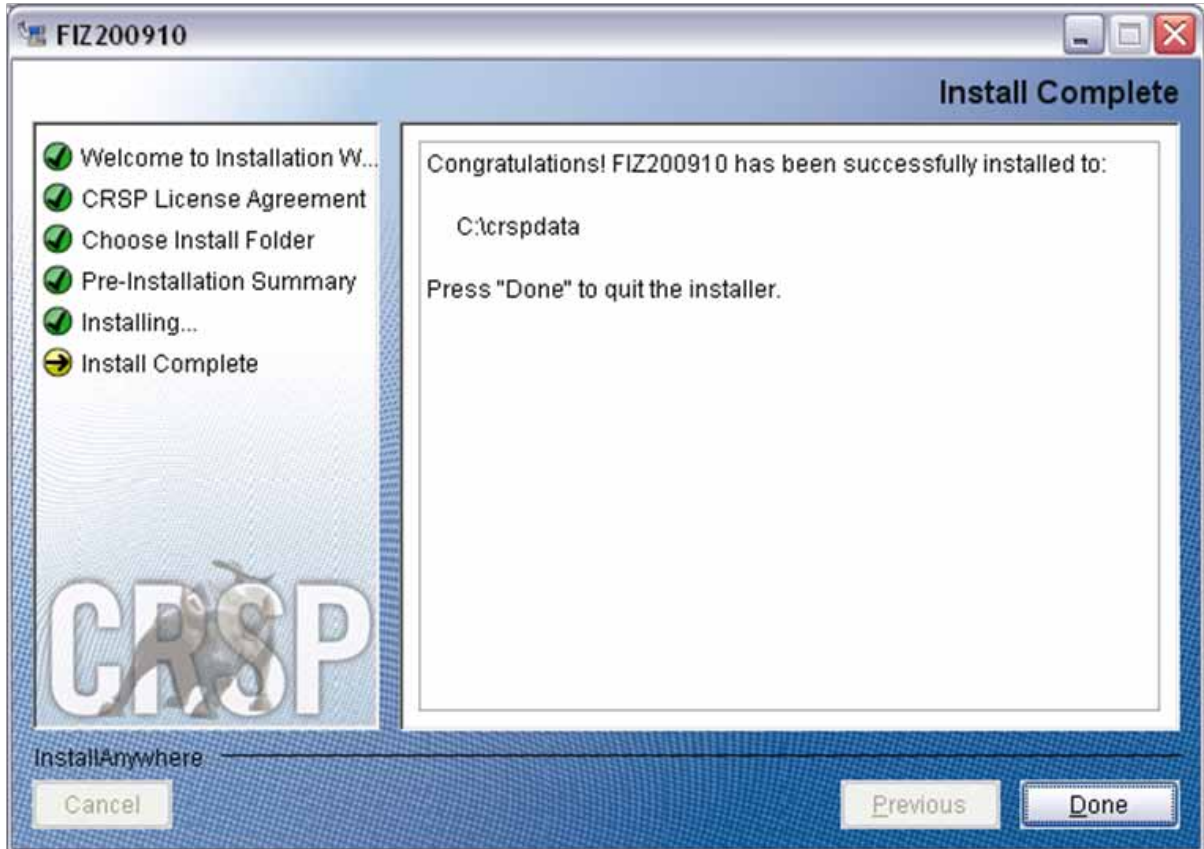
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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.