

These release notes pertain to the September 2008 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.

AMEX ACQUIRED

On October 1, 2008, NYSE Euronext completed its acquisition of American Stock Exchange (AMEX). The AMEX equities business has been re-branded as NYSE Alternext US LLC. We anticipate that significant changes may result from this acquisition and will watch closely. CRSP will be sure to keep our subscribers apprised of changes and their implications as we learn more.

SEPTEMBER 2008 DATA EDITS

GROUP EDITS

BEGIN DATE	END DATE	DESCRIPTION
20011201	20080618	Researched partial list of permnos with raw distribution data that had missing ex-date fields. Distributions missing from the stock database were added and distribution dates were changed where necessary.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
22883	HOWARD STORES CORP	19661031	19721213	Changed SIC code to 5611 from 561 for 19661031-19721213
84234	EPLUS INC	20070720	20080902	Added zero namelines from 20070720-20080902 to reflect off-exchange activity
56902	NATURA ENERGY CORP	19800818	19841109	Removed extra nameline with period of 19841112-19841112 to reflect accurate trading.
84284	ALMADEN VINEYARDS INC DE	19721214	19730828	Removed extra nameline with the period 19730830-19730830 to reflect accurate trading period.
84292	AMERICAN BEVERAGE CORP NY	19721214	19731031	Removed namelines for the period 19731101-19740114 to reflect accurate trading period.
84305	AMERICAN COMMUNITY SYSTEMS INC	19721214	19750613	Removed extra nameline of the period 19750616-19750616 to reflect accurate trading period.
84356	BERKELEY BIO ENGR INC	19721214	19731217	Removed nameline of period 19731221-19731221 to reflect accurate trading period.
84399	C P U COMPUTER CORP	19810630	19821217	Removed nameline with the period 19821221-19821221 to reflect accurate trading period.
84444	CENTURY LABORATORIES INC	19721214	19740620	Removed nameline with the period 19740621-19740621 to reflect accurate trading period.
84487	DANT & RUSSELL INC	19721214	19740816	Removed nameline for the period 19740821-19740821 to reflect accurate trading period.



PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
84524	ELECTRONIC TRANSISTORS CORP	19721214	19731123	Removed namelines for the period 19731126-19760129 to reflect accurate trading period.
17639	BENEDICT NUCLEAR PHARMAS INC	19800221	19910313	Corrected security name to BENEDICT NUCLEAR PHARMAS INC from BENEDICT NUCLEAR PHARMACEUTICS, and corrected sharecode from 10 to 11 throughout entire history.
76428	MILLEA HOLDINGS INC	19721214	20020401	Changed sharecode form 30 to 31 for the period 1972-20020401. Added When Issued trading status for the period 19870101-19870122.
84719	MEDISCIENCE TECHNOLOGY CORP	19721214	19750117	Removed nameline for the period 19750120-19750120 to reflect accurate trading period.
84727	MINI COMPUTER SYS INC	19760702	19820909	Removed namelines for the period 19820910-19830223 to reflect accurate trading period.
84751	NATIONAL PROPANE CORP	19631115	19730302	Removed nameline with the period 19730307-19730307 to reflect accurate trading period.
84770	NELSON RESOURCES CORP	19721214	19730410	removed nameline for the period 19730411-19730411 to reflect accurate trading period.
84794	OCEANIC EXPLORATION CO	19721214	19830421	Removed nameline with the period 19830422-19830422 to reflect accurate trading period
84807	PATINO N V	19721214	19730521	Removed nameline for the period 19730522-19730522 to reflect accurate trading period.
84850	PRICE MEYERS CORP	19721214	19731012	Removed nameline for the period 19731015-19731015 to reflect accurate trading period.
84930	TIMBER REALIZATION CO	19820830	19830816	Removed nameline for the period 19830817-19830817 to reflect accurate trading period.
84946	ULTRASONIC SYSTEMS INC	19721214	19741003	Removed nameline for the period 19741004-19741004 to reflect accurate trading period.
97540	ALFACELL CORPORATION	19830520	19840622	Removed nameline for the period 19840625-19840625 to reflect accurate trading period.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending December 2007. 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	27355	28	980	563	1	3	2039	10000	93324
MAZ	27850	39	980	563	1	4	2039	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20080930	1-21961
Month-end trading calendar	19251231-20080930	1-994
Year-end trading calendar	19251231-20091231	1-85
Quarter-end trading calendar	19251231-20091231	1-337
Weekly trading calendar	19260102-20080930	1-4318

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	A6Zyyyyymm	DVD	2.6 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	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	IFZyyyyymm	CD	180 MB			IF - CRSP Supplemental US Indices
CRSP Legacy US Stock with Indices	AlZyyyyymm	DVD	3.3 GB		All portfolios	DI - 1962 Daily US Stock & Indices MI - 1925 Monthly US Stock & Indices IN - Supplemental US Indices
CRSP Legacy US Stock	AFZyyyyymm	DVD	2.6 GB	See FAZ	NYSE/ AMEX/ NASDAQ Capitalization Deciles	D6 - 1962 Daily US Stock MA - 1925 Monthly US Stock IN - CRSP Limited US Indices
CRSP Legacy Monthly Stock	MAZyyyyymm	DVD	369 MB	See AFZ	See FAZ	MA - 1925 Monthly US Stock
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

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):

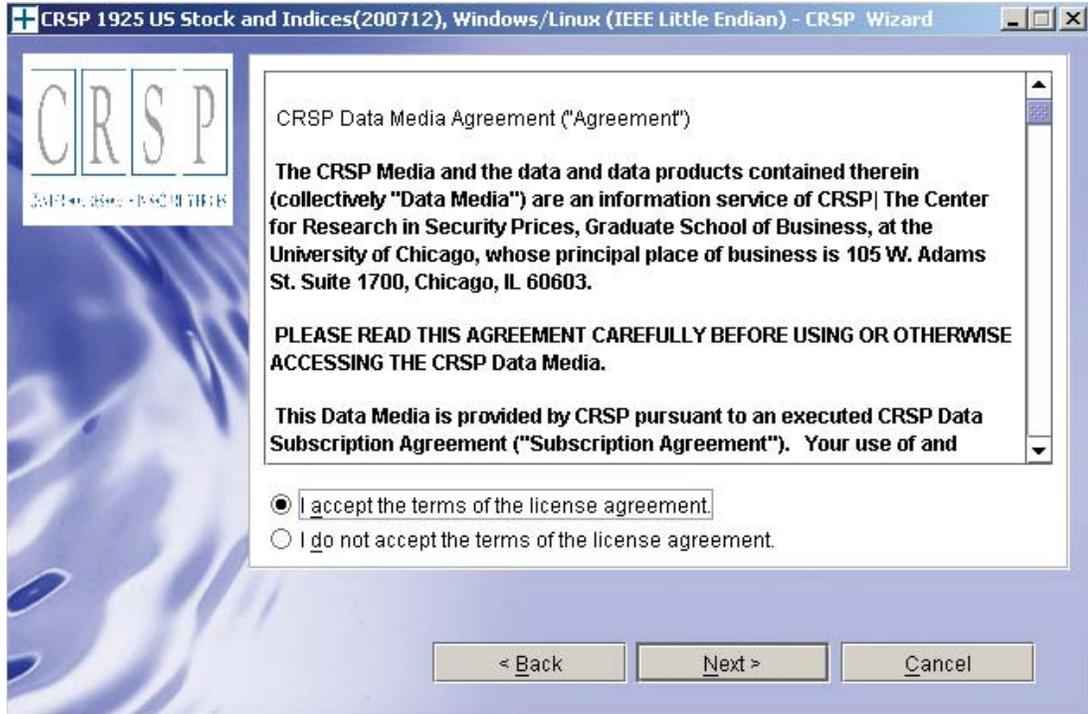
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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.

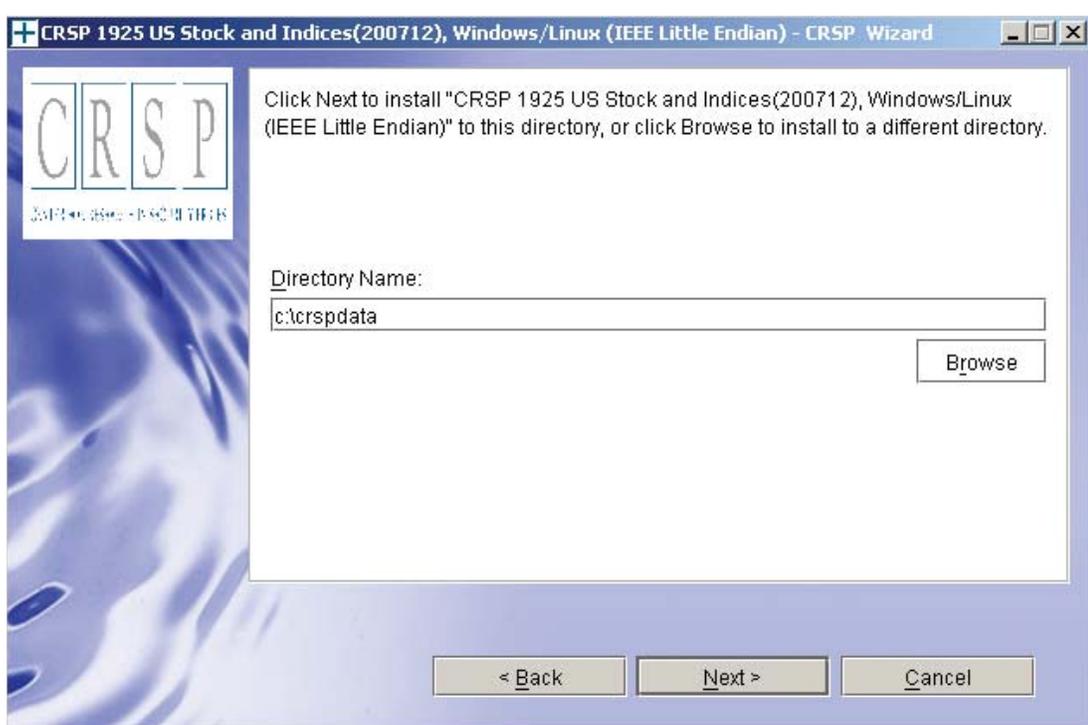


After clicking on **Next** on the Welcome screen, scroll through and read the CRSP Data and Utilities Agreement. Click to accept the terms of the license agreement. Click **Next**.

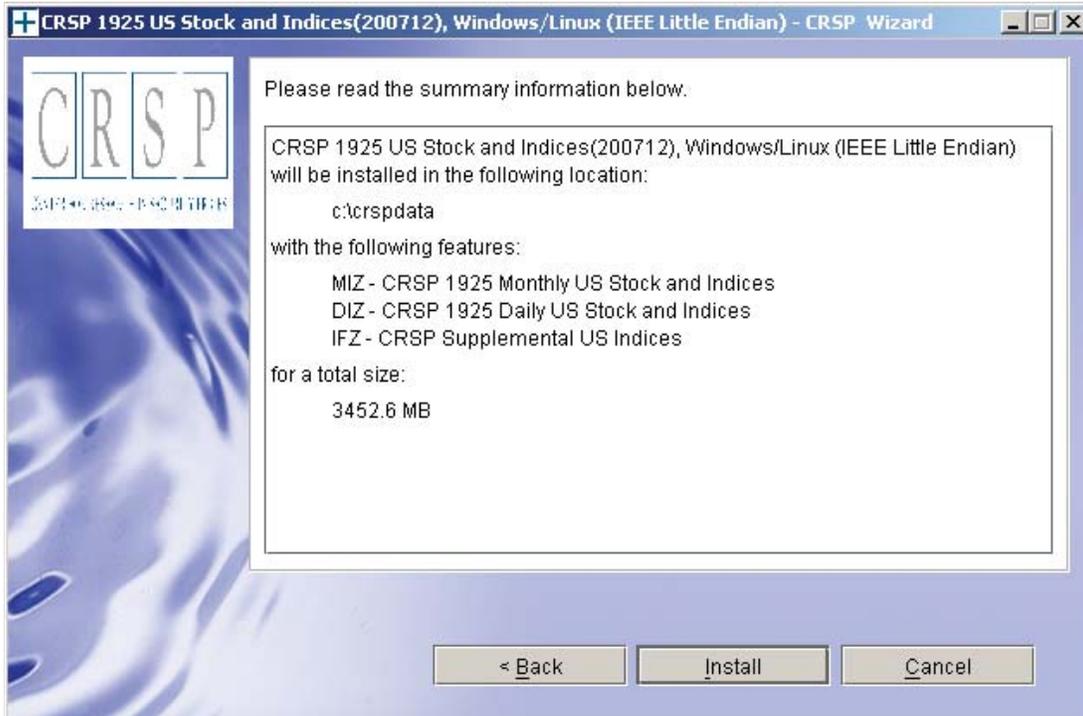


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2 for space required for installation.

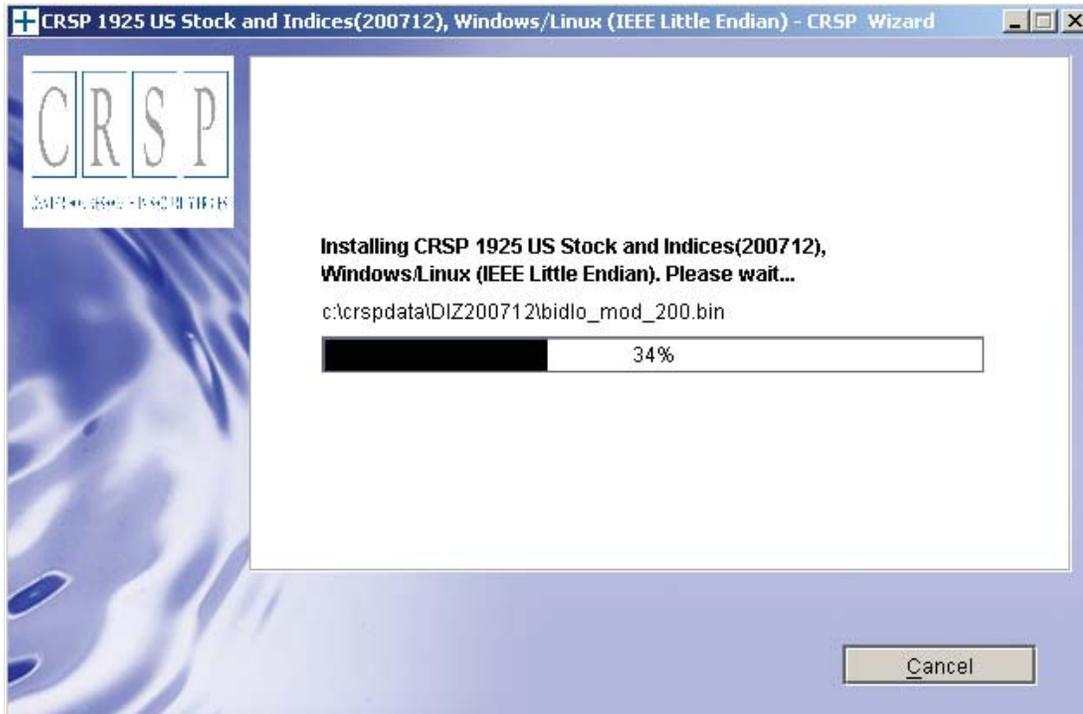
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`. Note: InstallShield does not verify available space. Please see the CRSPAccess Product Information chart on page 2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



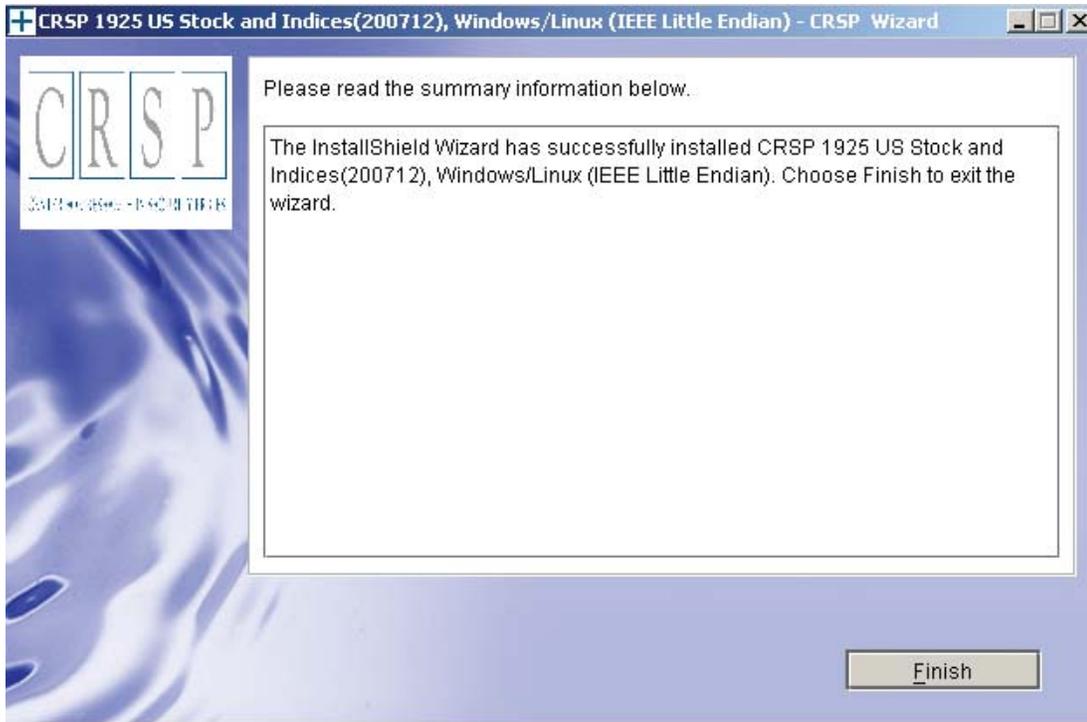
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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

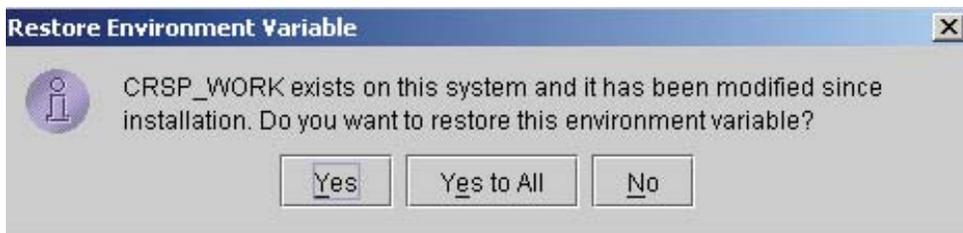
Do Remove Exit

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.