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

SEPTEMBER 2011 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
76310	BLUE DOLPHIN ENERGY CO	20110613	20110831	Added zero namelines for 20110613-20110831 to reflect off-exchange activity
29938	BROWN FORMAN CORP	20090811	20090811	Changed low price from 45.7930 to 45.7926 on 20090811.
83247	CIMATRON LTD	20110824	20110824	Changed special dividend amount from 0.23 to 0.21622 on ex-date 20110824
10942	COMVERSE TECHNOLOGY INC	20070201	20110922	Added zero namelines for 20070201-20110922 to reflect off-exchange activity
87310	CROSSROADS SYSTEMS INC	20060113	20110901	Added zero namelines for 20060113 -20110901 to reflect off-exchange activity
90549	D C A TOTAL RETURN FUND	20090612	20090612	Changed high price from 1.940 to 2.320 on 20090612.
10028	D G S E COMPANIES INC	20090827	20090827	Changed high price from 1.3100 to 1.3101 on 20090827.
89199	DEUTSCHE BANK A G	20100922	20101005	Changes shares outstanding to 618732 from 927373 for 20100922-20101005
91993	FIRST TRUST E T F II	20090820	20090820	Changed high price from 20.1810 to 20.1812 and low from 20.0790 to 20.0787 on 20090820.
92004	FIRST TRUST E T F II	20090806	20090806	Changed high from 21.1550 to 21.1552 on 20090806.
91993	FIRST TRUST E T F II	20090811	20090811	Changed high price from 20.0400 to 20.0402 on 20090811.
85158	I N X INC	20110414	20110911	Added zero namelines for 20110414-20110911 to reflect off-exchange activity
92829	ISHARES TRUST	20090827	20090827	Changed close price from 28.03950 to 28.0399, high from 28.03950 to 28.0399, and low from 28.03950 to 28.0399 on 20090827.
12311	KEYUAN PETROCHEMICALS INC	20110331	20110831	Removed all data from 20110401- 20110831 and added delisting information on 20110331
33849	L G L GROUP INC	20090827	20090827	Changed low price from 2.8700 to 2.8699 on 20090827.
89651	LODGIAN INC	20090819	20090819	Changed low price from 1.26215 to 1.2615 on 20090819.
92338	LONGTOP FINANCIAL TECHNOLOGIES	20110516	20110831	Removed all data from 20110517- 20110831 and added delisting information on 20110516
92797	MASTECH HOLDINGS INC	20090827	20090827	Changed high price from 3.8940 to 3.8935 and ow from 3.600 to 3.599 on 20090827.
88876	NUVEEN ARIZONA DIV ADV MUNI FD	20090804	20090804	Changed high price from 12.5200 to 12.5201 on 20090804.
89159	NUVEEN GEORGIA DIV ADV MUN FD	20090825	20090825	Changed high price from 13.4760 to 13.4764 on 20090825.
77236	PANHANDLE OIL & GAS INC	20090812	20090812	Changed low price from 24.1300 to 24.1299 on 20090812.
89194	PENN VIRGINIA RESOURCE PTNRS L P			Changed sharecode to 71 from 11 throughout entire history
92519	A POWER ENERGY GENERATION SYS LT	20110627	20110831	Removed all data from 20110628 - 20110831 and added delisting information on 20110627
91118	POWERSHARES E T F TRUST	20090820	20090820	Changed low price from 16.3130 to 16.3127 on 20090820.
89507	SONDE RESOURCES CORP	20090324	20090324	Changed close price from -0.47600 to 0.0, high from 0.47600 to 0.0, low from 0.47600 to 0.0 and open from 0.47600 to 0.0 on 20090324.
12891	WI LAN INC	20110613	20110613	Changed distribution code from 1232 to 1332, and changed dividend amount from 0.02589 to 0.02549 on exdate 06132011.
92231	WONDER AUTO TECHNOLOGY INC	20110506	20110831	Removed all data from 20110509-20110831 and added delisting information on 20110506.

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending September 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	29079	39	1368	1105	1	4	2291	10000	93436
MAZ	29050	39	1368	1105	1	4	2291	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20110930	1-22718
Month-end trading calendar	19251231-20110930	1-1030
Year-end trading calendar	19251231-20121231	1-88
Quarter-end trading calendar	19251231-20121231	1-349
Weekly trading calendar	19260102-20110930	1-4474

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

PRODUCT NAME	DATABASE	MEDIA	SIZE	INDEXES	PORTFOLIOS	COMPONENTS & DESCRIPTION
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.
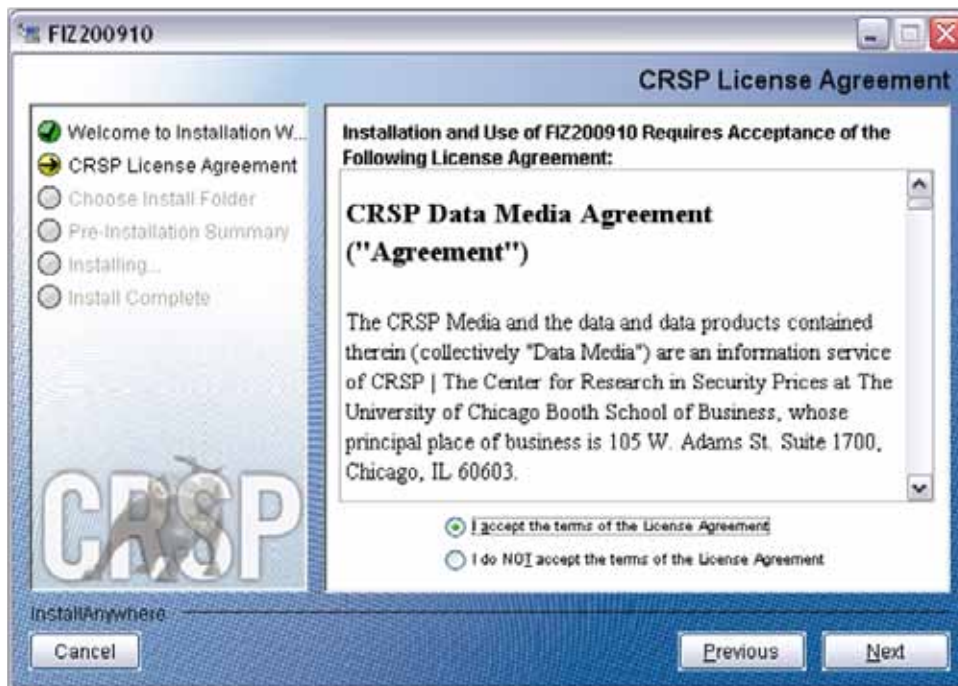
SUN SOLARIS (DVD INSTALL):

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**.
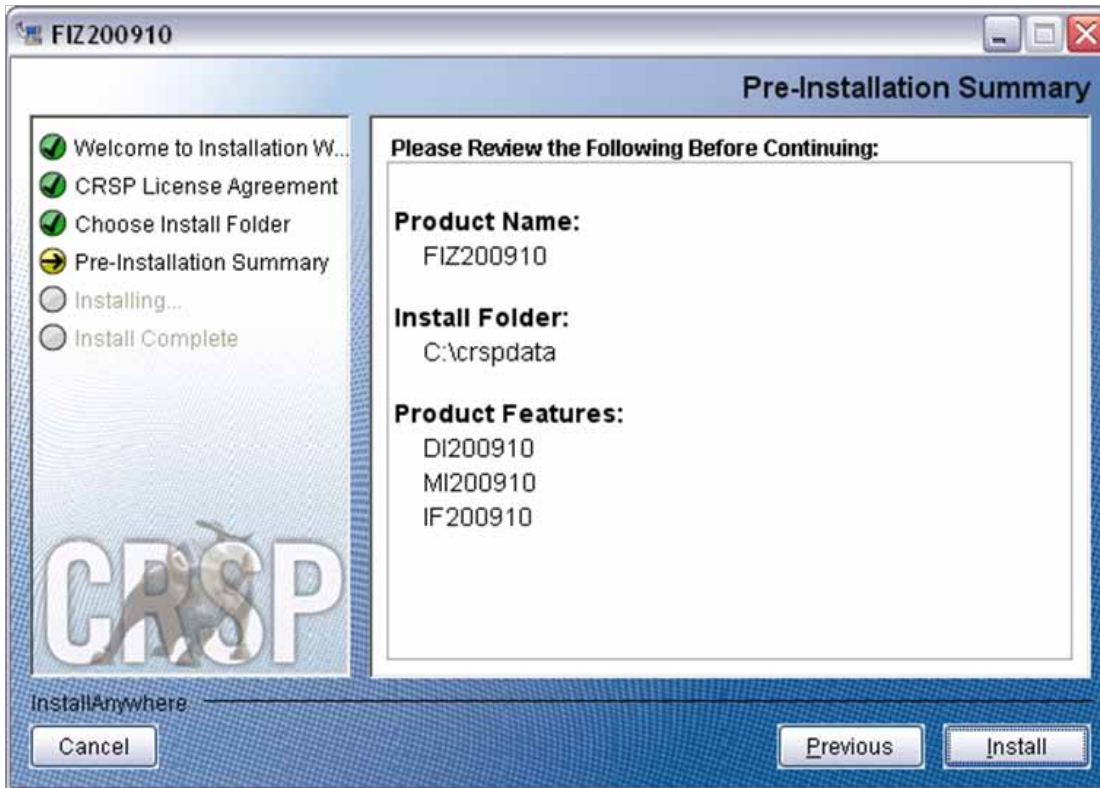

WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click Next.
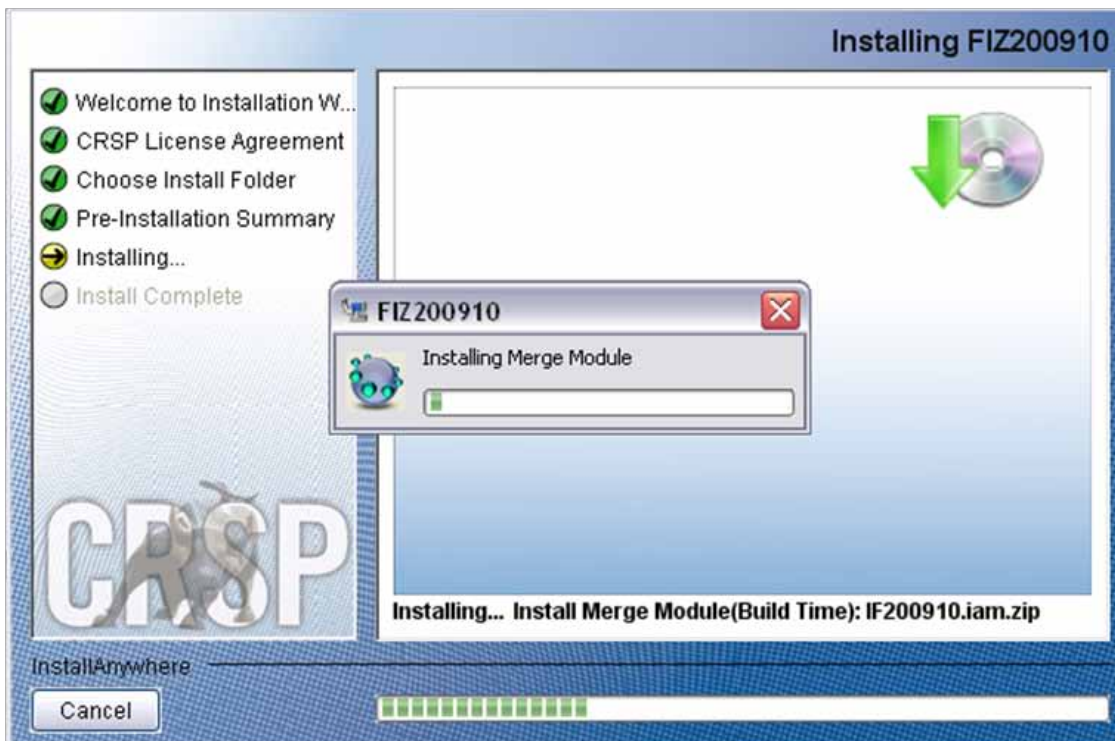
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permisson to the directory you specify, for example, `/home/username/crspdata`.
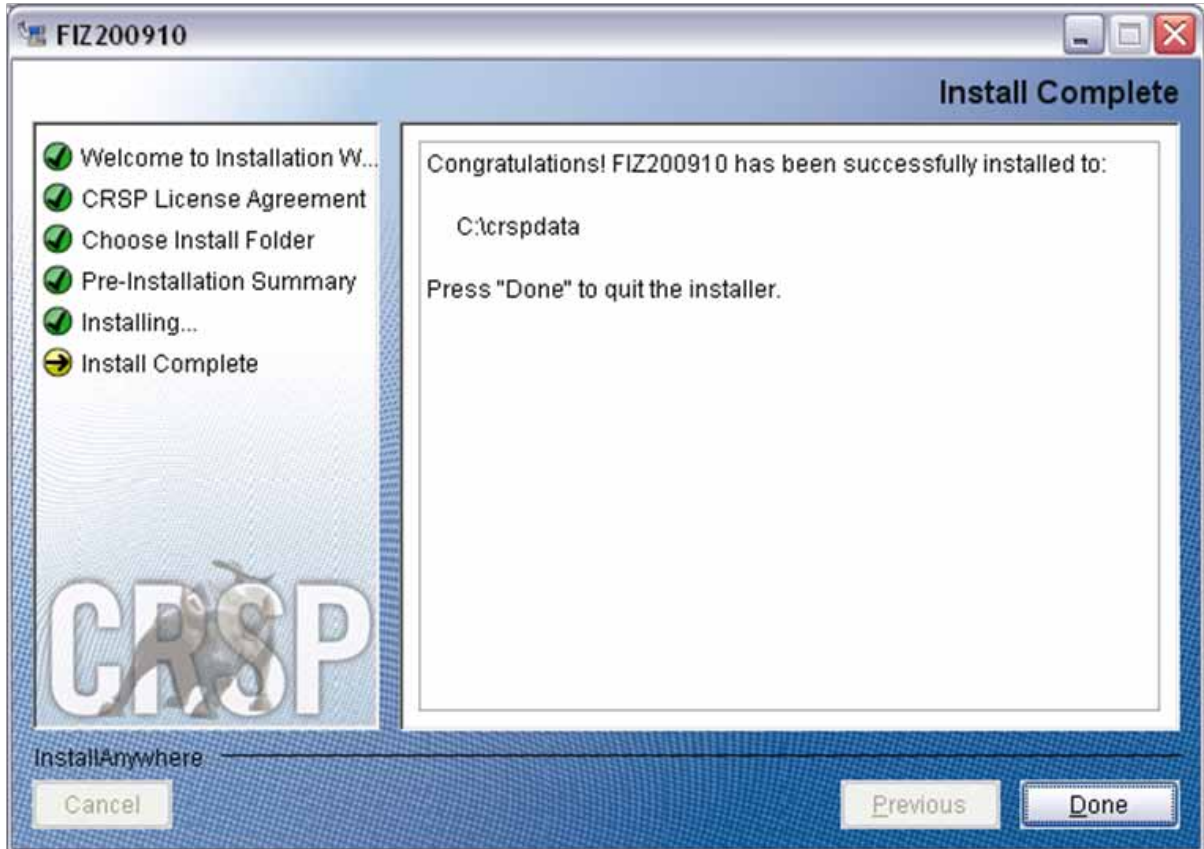
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.

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.