

These release notes pertain to the June 2011 Quarterly release of the CRSP US Stock and Index databases.

JUNE 2011 DATA EDITS

SIC CODE CHANGES

506 securities had SIC code changes. Changes do not impact history, and securities affected are those on NYSE, AMEX, and ARCA. Securities with primary listings on NASDAQ were not changed. Changes were due to a revised data collection process by our data vendor.

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
10517	AARONS INC			Changed SIC code from 5722 to 7016 for entire history
83715	CANADIAN PACIFIC LTD NEW	20011003	20011004	Changed ex-date to 20011003 from 20011004, record date to 20011005 from 20011004 & 20011002, and pay dates to 20011009 from 20011004 & 20011002 for delisting distributions with acquiring permnos 89125, 89126, 89128 & 89134
83715	CANADIAN PACIFIC LTD NEW	20011002	20011002	Changed delist code from 331 to 231 on 20011002
12544	CHINA CENTURY DRAGON MEDIA INC	20110318	20110531	Removed all data from 20110319-20110531 and added delisting information on 20110318
93227	CHINA ELECTRIC MOTOR INC	20110330	20110531	Removed all data from 20110331-20110531 and added delisting information on 20110330.
92937	CHINA INTEGRATED ENERGY INC	20110420	20110531	Removed all data from 20110421-20110531 and added delisting information on 20110420
93405	CHINA INTELLIGENT LTG & ELEC INC	20110324	20110531	Removed all data from 20110325-20110531 and added delisting information on 20110324
93005	CHINA RITAR POWER CORP	20110417	20110531	Removed all data from 20110418-20110531 and added delisting information on 20110415
70770	DRESDNER R C M GLOBAL STR IN FD	20020118	20020118	Changed delisting distribution ex-date, record date, and pay date to 20020118, 20020117, and 20020117 from 20021118, 20021117, and 20021117, respectively
85572	ECHO THERAPEUTICS INC	20070108	20110628	Added zero namelines to reflect off-exchange activity for 20070108-20110628
86776	INFOSYS LTD	20110525	20110525	Changed dividend amount to 0.4446 from 0.445 and pay date to 20110615 from 20110527.
12541	INTERXION HOLDING N V			Changed SIC code from 7374 to 1731 for entire history
10107	MICROSOFT CORP	20030219	20030219	Changed distribution code from 1252 to 1212 for exdate 20030116
92899	NIVS INTELLIMEDIA TECH GRP INC	20110324	20110531	Removed all data from 20110325-20110531 and added delisting information on 20110324
86080	PROTALIX BIOTHERAPEUTICS INC			Changed SIC code from 8741 to 2836 for entire history
92051	SHENGDATECH INC	20110314	20110531	Removed all data from 20110315-20110531 and added delisting information on 20110314
93311	SUBAYE INC	20110407	20110531	Removed all data from 20110408-20110531 and added delisting information on 20110407
12637	VOYAGER OIL & GAS INC			Changed SIC code from 7812 to 1311 for entire history
12637	VOYAGER OIL & GAS INC			Changed sic code from 7812 to 1311 for entire history.

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
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

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
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.
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

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
84650	ASIA PACIFIC WIRE & CBLE CORP LT	20011231	20110428	Added zero nameline to reflect off-exchange activity for 20011231-20110428.
91376	ATLAS ENERGY L P			Changed sharecode from 72 to 71 for entire history.
87835	BROADBAND HOLDRS TRUST	20070212	20070212	Changed distribution code to 3753 from 3763 for stock distribution on ex-date 20070212
88872	EUROPE 2001 HOLDRS TR	20020610	20020610	Changed dividend amount to 0.0056 from 0.0168 for stock distribution on ex-date 20020610
88872	EUROPE 2001 HOLDRS TR	20020614	20020614	Changed distribution code to 3753 from 3888 and dividend amount to 0.2024 from 0.0000 for stock distribution on ex-date 20020614
89252	FIVE STAR QUALITY CARE INC	20011217	20020101	Changed exchange code to 32 from 2 for 20011217-20020101
16432	GOODYEAR TIRE & RUBBER CO			Changed name to GOODYEAR TIRE & RUBBER CO from GOODYEAR TIRE & RUBR CO throughout entire history
93208	GRAIL ADVISORS ETF TRUST	20100503	20110301	Changed distribution code to 1222 from 1223 for ex-dates 20100503, 20100601, 20100701, 20100802, 20100901, 20101001, 20101101, 20110201, and 20110301. Changed distribution code to 1262 from 1263 for ex-date 20101227.
92837	ISHARES TRUST	20110302	20110302	Changed distribution code to 1222 from 1232 for ex-date 20110302.
88488	MARKET 2000 HOLDRS TR	20051201	20051201	Changed distribution code to 3753 from 3763 for stock distribution on ex-date 20051201
85621	METTLER TOLEDO INTERNATIONAL INC			Changed sharecode from 12 to 11 for entire history.
54181	MILLIPORE CORP	20020228	20020228	Changed distribution code to 3753 from 3763 for stock distribution on ex-date 20020228
88929	NUVEEN CA DIVIDEND ADV MUNI FD 2			Changed name to NUVEEN CA DIVIDEND ADV MUNI FD 2 from NUVEEN CA DIVIDEND ADV MUN FD 2 throughout entire history
89163	NUVEEN CA DIVIDEND ADV MUNI FD 3			Changed name to NUVEEN CA DIVIDEND ADV MUNI FD 3 from NUVEEN CALIF DIV ADV MUN FD 3 throughout entire history
88930	NUVEEN NJ DIVIDEND ADV MUNI FD			Changed name to NUVEEN NJ DIVIDEND ADV MUNI FD from NUVEEN N J DIVIDEND ADV MUN FD throughout entire history
77205	ONCOTHYREON INC	20071211	20110331	Changed sharecode from 12 to 11 on 12/11/2007-present.
85524	RADIOLOGIX INC	20061116	20061116	Changed dividend amount to 2.70 from 2.80 for delisting stock distribution on ex-date 20061116
12717	SPDR SERIES TRUST			Added entire history (from non-subscriber PERMNO 93563)
93034	SPDR SERIES TRUST	20091229	20110301	Changed distribution code to 1223 from 1222 for ex-dates 20091102, 20091201, 20091229, 20100201, 20100301, 20100401, 20100503, 20100601, 20100701, 20100802, 20100901, 20101001, 20101101, 20101201, 20110201, and 20110301. Changed distribution code to 1263 from 1262 for ex-date 20101229.
84650	SYNGENTA A G	20001113	20001113	Changed exchange code to 31 from 1 on 20001113
88822	SYNGENTA A G			Changed name to SYNGENTA A G from SYNGENTA AG throughout entire history
88823	SYNGENTA AG			Removed entire history from subscriber database (and added it to non-subscriber PERMNO -88822)
88317	UTILITIES HOLDRS TRUST	20030724	20030724	Changed distribution code to 3753 from 3763 for stock distribution on ex-date 20030724
88827	WIRELESS HOLDERS TRUST	20051212	20051212	Changed distribution code to 3753 from 3763 for stock distribution on ex-date 20051212

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending June 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	28991	39	1332	1041	1	4	2255	10000	93436
MAZ	28962	39	1332	1041	1	4	2255	10000	93436

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20110630	1-22654
Month-end trading calendar	19251231-20110630	1-1027
Year-end trading calendar	19251231-20121231	1-88
Quarter-end trading calendar	19251231-20121231	1-349
Weekly trading calendar	19260102-20110630	1-4461

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	3.6 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	3.2 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	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	3.1 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	IFZyyyyymm	DVD	114 MB			IF - CRSP Supplemental US Indexes
CRSP/Compustat Merged Database	CMZyyyyymm	DVD	7.2 GB			CM - Compustat Data formatted in CRSPAccess Database
Daily & Monthly Treasuries in CRSPSift	TRZyyyyymm	DVD	214 MB			TR - Database format for use with CRSPSift
Daily & Monthly Treasuries Files	TFZyyyyymm	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	MFZyyymm	DVD	5.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyymm	DVD	205 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyymm	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:

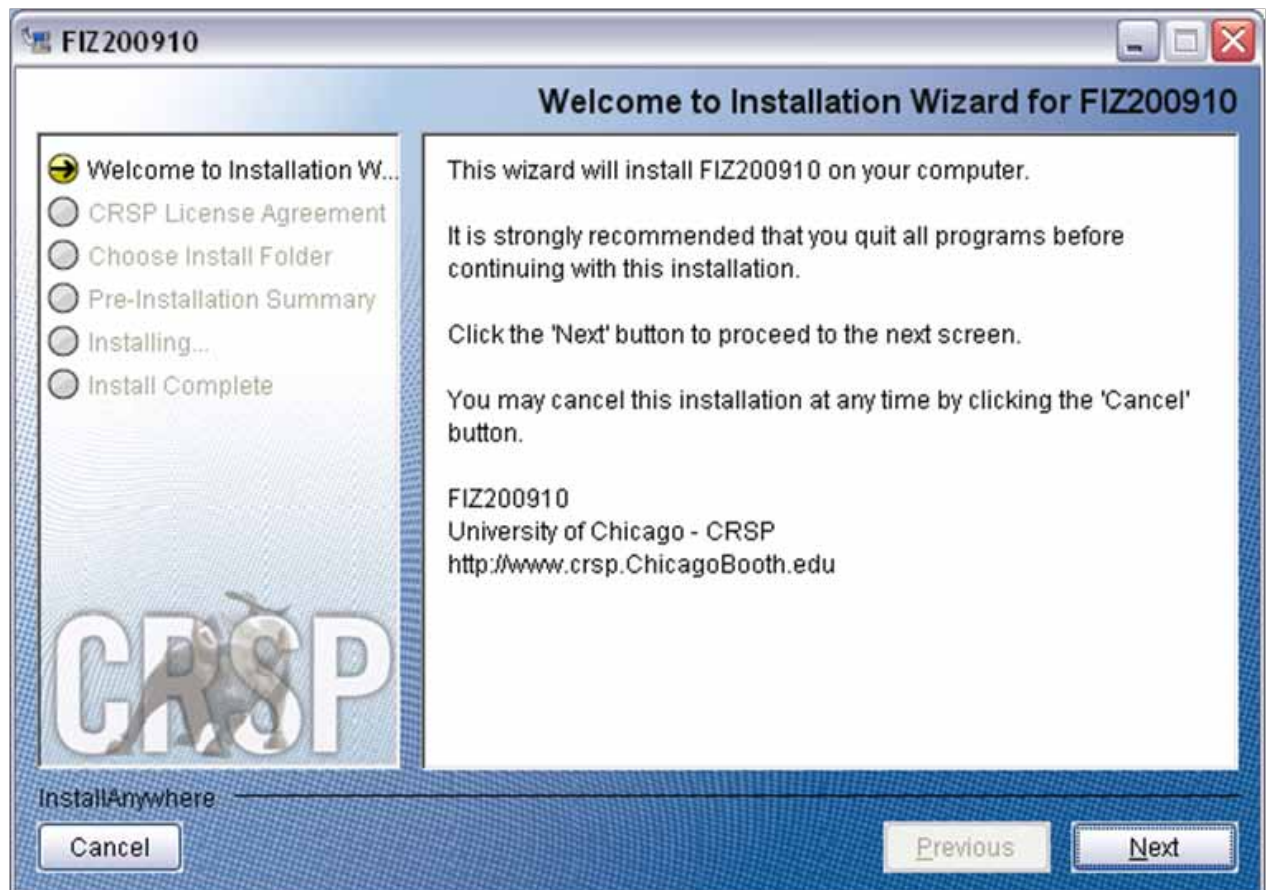
To install data, insert your DVD into the drive and from the Start Menu, select Run d:\setupwin32.exe. Click OK.

SUN SOLARIS (DVD INSTALL):

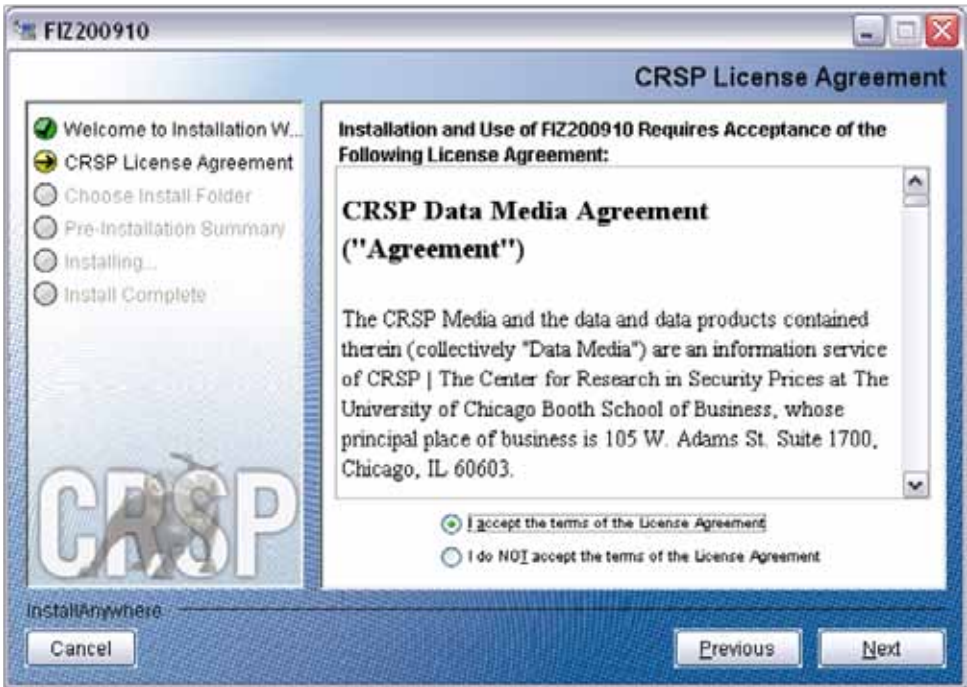
After inserting the DVD, a file manager will open with the file, `setupsolaris.bin`. Double click on this setup file to begin the installation process.

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**.

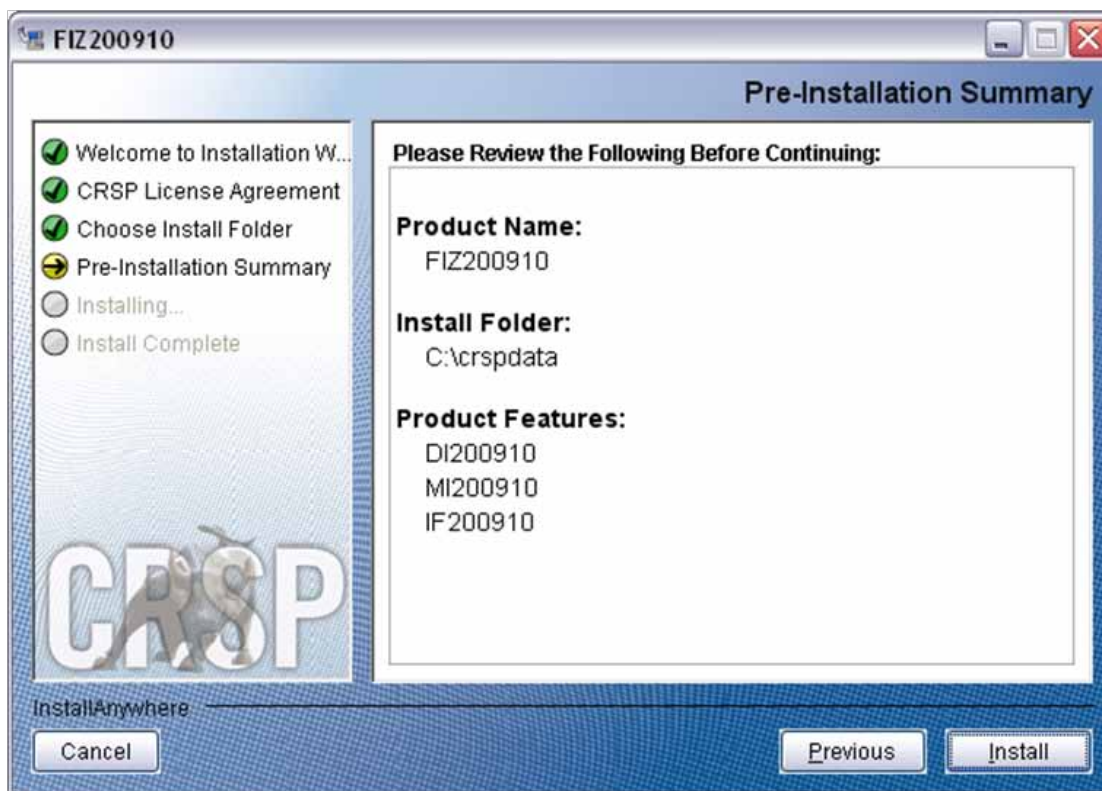


WINDOWS: The default directory for the data installation is `c:\crspdata`. You may accept or modify it. Click **Next**.

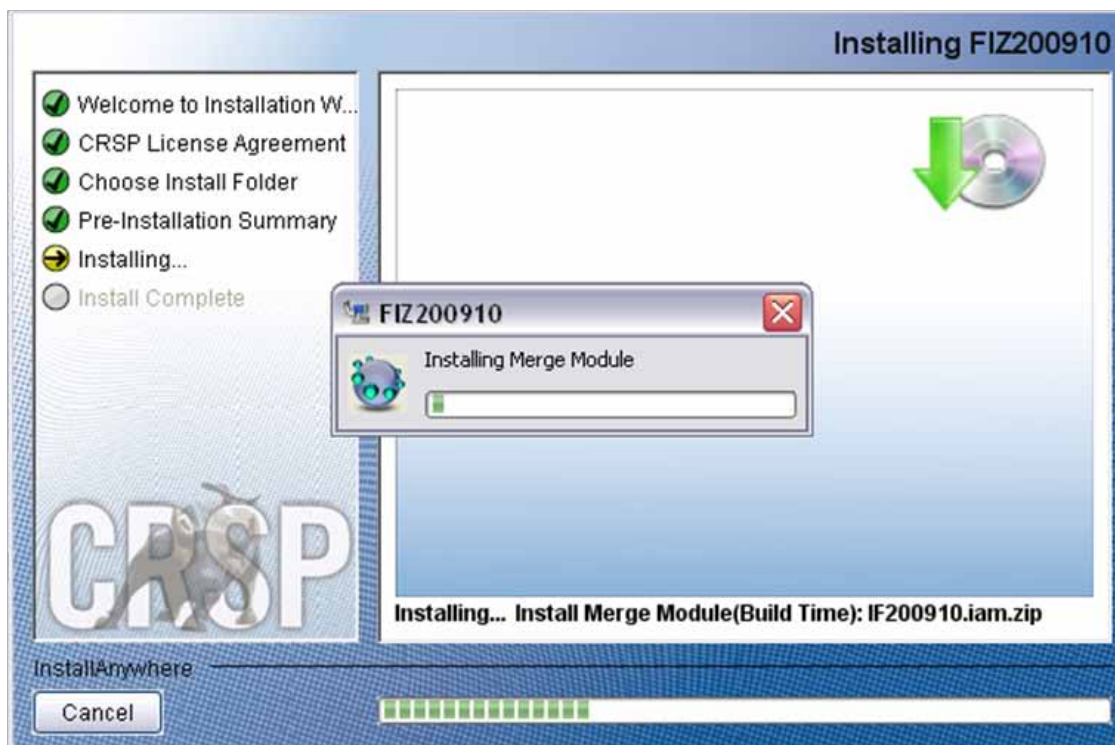
SUN SOLARIS & LINUX: The default directory for the data installation is `/crspdata`. You must have write permission to the directory you specify, for example, `/home/username/crspdata`.



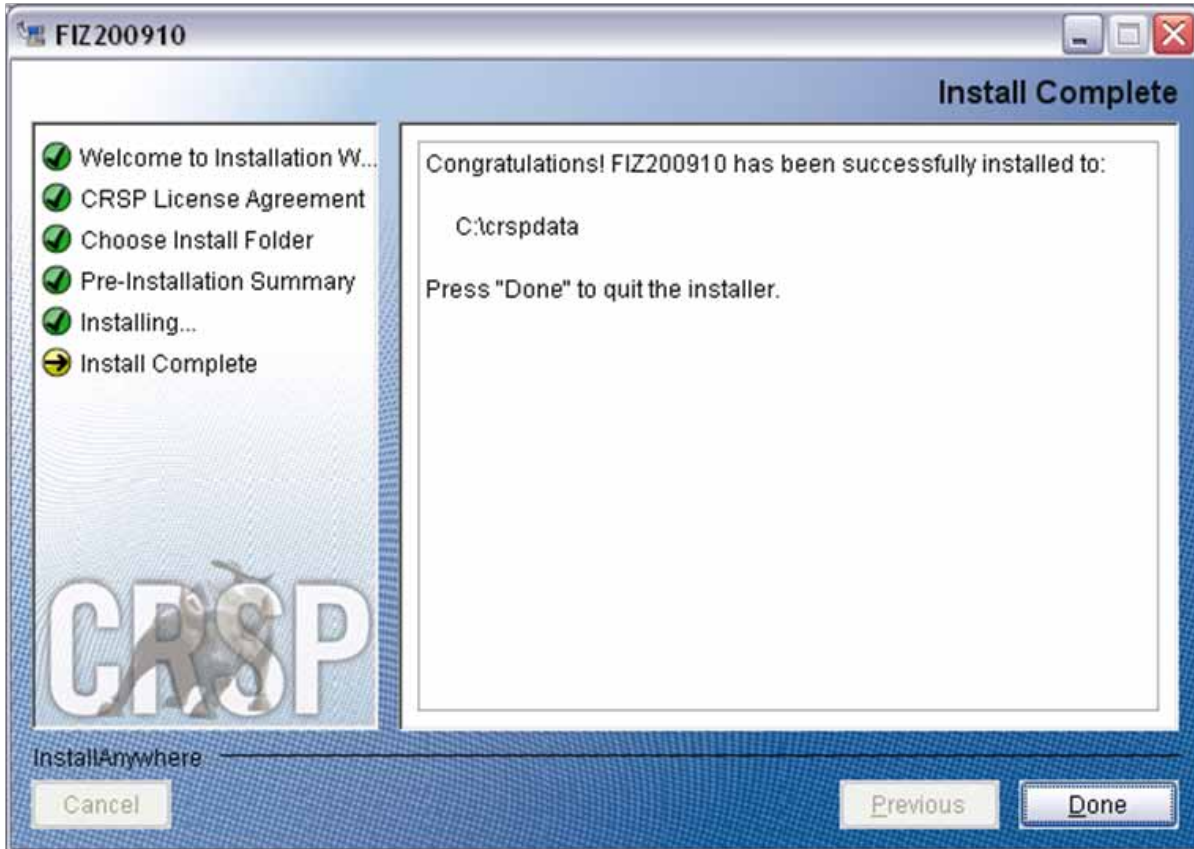
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.



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 `csh` shell, enter

```
source crsp_setup.csh
```

If you are running `ksh` or `bash` shell, enter

```
./ crsp_setup.sh
```

- 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.