STOCK & INDICES RELEASE NOTES MARCH 2009 QUARTERLY UPDATE

These release notes pertain to the March 2009 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.

CRSP STANDARD INDICES IN STOCK DATABASE

In the February cut of the stock-only databases (A6Z 200902 and FAZ 200902), two CRSP US Market indices were removed:

- 1000080 NYSE, Alternext, NASDAQ Value-weighted Market Index
- 1000081 NYSE, Alternext, NASDAQ Equal-weighted Market Index

These were replaced by the following two indices:

- 1000200 NYSE, Alternext, NASDAQ, Arca Value-weighted Market Index
- 1000201 NYSE, Alternext, NASDAQ, Arca Equal-weighted Market Index

While differences are presently very small, the 1000200 and 1000201 indices better reflect the broad market now and into the future. This change does not affect Indices-only and Stock & Indices subscribers.

MARCH 2009 DATA EDITS

GROUP EDITS

DESCRIPTION	BEGIN DATE	END DATE
Researched cases where shares outstanding values reversed themselves over three consecutive dates between 20080101 and	20070930	20090130
20090131. Shares values and share dates were both changed to correct the erroneous reversals.		

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
85434	AMERSHAM PLC	1997-11-25	1998-07-28	Changed Share outstanding to 2000 from 1 for 19971125-19980526 and to 2000 from 2 for 19980527-19980728
80381	AVALONBAY COMMUNITIES INC			Changed distribution amount from \$2.7 to \$0.8925 for ex-date 20081224.
91365	CARDIOVASCULAR SYSTEMS INC DEL			Changed org_id to 60068256 from 60060994. Changed issue_id to 63675 from 51927.
92681	CHINA HOUSING & LAND DEVELOP INC			Added SIC code 1520 starting 20090202 and changed SIC code to 7812 from 1520 from 20080516 to 20090201
47079	CITICORP	1998-09-30	1998-10-07	Updated shares outstanding from 506298 to 452715 for the time period 19980930-19981007.

CHICAGO BOOTH The Center for Research in Security Prices

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
84660	EMBOTELLADORA ANDINA S A	2006-05-24	2006-05-24	Removed distribution of \$0.10928 on 5/24/06
91828	FIRST TRUST EXCHANGE TRADED FUND	2007-08-22	2007-08-22	Changed closing price to 20.92 from -21.135, high price to 21.59 from 21.15, low price to 20.83 from 21.12, volume to 3250 from 0, bid to 20.90 from 21.12, ask to 20.94 from 21.15 and open to 21.59 from 0 on 20070822
82702	IMPAX LABORATORIES INC	2005-08-08	2009-03-15	Added zero nameline from 20050808 to 20090315 to reflect off-exchange activity.
82191	LOUD TECHNOLOGIES INC	2009-02-05	2009-02-05	Added zero nameline on 20090205 to reflect off-exchange activity.
82831	NEOPHARM INC	2009-02-04	2009-02-05	Added zero nameline from 20090204 to 20090205 to reflect off-exchange activity.
79033	SAGA COMMUNICATIONS INC	2009-02-06	2009-02-10	Changed closing price to 4.05 from 4.0501 on 20090206 and high price to 4.06 from 4.0601 on 20090210
87814	SELECTICA INC DEL	2009-02-04	2009-02-04	Added bid of 0.47 and ask of 0.48 on 20090204
92316	TARGANTA THERAPEUTICS CORP	2009-02-25	2009-02-26	Changed delist code from 233 to 261 and added delisting distribution with distribution code of 3888 on ex-date of 2/26/09
14816	TOOTSIE ROLL INDS INC	2009-02-24	2009-02-24	Changed dividend amount to 0.08 from 0.0777 for cash dividend on ex-date of 20090224
91279	TRANSCEPT PHARMACEUTICALS INC			Changed org_id to 60068068 from 60060659. Changed issue_id to 63135 from 51472.

FEBRUARY 2009 DATA EDITS

GROUP EDITS

Updated SIC Code changes for NYSE and AMEX trading securities for the month of 200901 20090102 20090130

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
84508	AMERICAN BUSINESS FINL SRVCS INC	2/1/1999	3/30/2000	Changed shares outstanding to 3527 from 3523 for 19990201- 19990502, to 3479 from 3522 for 19990503-19990629, to 3587 from 3698 for 19990903-19991108, to 3417 from 3522 for 19990630-19990831, to 3405 from 3698 from 19991109- 20000208, to 3365 from 3698 for 20000209-20000330, & to 2939 from 3147 for 20030203-20030210
84508	AMERICAN BUSINESS FINL SRVCS INC	5/8/2003	5/8/2003	Removed distribution on ex-date 20030508
85633	APEX SILVER MINES LIMITED	1/12/2009	2/4/2009	Changed delist code to 574, added next date & next price of 20090204 and 0.01, and added delist date of 20080112 to the delist array and removed halt record for 20090116 20090130 from the names array
85293	ARCA BIOPHARMA INC	1/27/2009	1/27/2009	Changed Bid from .24 to .21 and Ask from .21 to .24 on 20090127.
87057	BIOPURE CORP	1/20/2009	1/20/2009	Changed Bid from .148 to .133 and Ask from .133 to .148 on 20090120.
92681	CHINA HOUSING & LAND DEVELOPMENT INC			Changed SIC code from 7812 to 1520.
70519	CITIGROUP INC	11/26/2007	11/26/2007	Changed closing price on 20071126 to 30.7 from 29.75.
91446	COMMUNITY BANKERS TRUST CORP	1/2/2009	1/30/2009	Changed SIC code to 6022 from 0 for 20090102-20090130
90589	DRYSHIPS INC	12/8/2008	1/30/2009	Changed shares outstanding to 70600 from 43550 for 20081208- 20090130

80990	FIDELITY SOUTHERN CORP NEW	10/30/2008	10/30/2008	Changed distribution code from 5523 to 5533, declare date to 20081017 from 0, record date to 20081103 from 20081030, and pay date to 20081113 from 20081030 for distribution on ex-date 20081030
51706	MARSHALL & ILSEY CORP NEW	1/20/2009	1/20/2009	Changed Bid from 6.00 to 0.00 and Ask from 5.00 to 0.00 on 20090120
10107	MICROSOFT CORP	11/13/2008	11/13/2008	Changed volume to 148503100 from 114500 on 20081113
11745	NATIONAL LAMPOON INC NEW	12/15/2008	2/5/2009	Changed delist code to 584, added next date & next price of 20090205 and 0.50, and added delist date of 20081215 to the delist array and removed halt record for 20081216 20090130 from the names array
77178	QUALCOMM INC	8/2/2007	8/2/2007	Changed ask to 42.02 from 41.46 on 20070802
91547	S A I C INC	1/2/2009	1/30/2009	Changed SIC code to 7373 from 8711 for 20090102-20090130
88995	SATYAM COMPUTER SERVICES LTD	1/9/2009	1/9/2009	Changed bid to 0.00 from 0.06 on 20090109
11132	SYNOVIS LIFE TECHNOLOGIES INC	5/1/2002	5/2/2002	Changed namedate from 5/3/2002 to 5/1/2002 to reflect name change to SYNOVIS LIFE TECHNOLOGIES INC
11132	SYNOVIS LIFE TECHNOLOGIES INC	5/3/2002	1/30/2009	Changed SIC code to 5120 from 3842 for 20020503-20090108 & 20090123-20090130 and to 5120 from 2836 for 20090109- 20090122
92805	TIANYIN PHARMACEUTICAL CO INC			Changed SIC code to 2834 from 0 throughout entire history

JANUARY 2009 DATA EDITS

INDIVIDUAL EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
77208	BIOSPECIFICS TECHNOLOGIES CORP	3/24/2004	1/8/2009	Added zero nameline from 20040324-20090108 to reflect off-exchange activity
64186	C I G N A CORP	2/27/2008	4/10/2008	Changed distribution code from 1232 to 1252 on exdate 20080307
92814	DIREXION SHARES E T F TRUST	11/5/2008	12/31/2008	Changed open price from 69.93 to 63.93 on 20081105
89018	GENERAL MARITIME CORP NEW	12/1/2008	12/31/2008	Changed PERMCO from 0 to 41695

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending March 2009. 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	27972	39	1040	563	1	4	2086	10000	93324
MAZ	27942	39	1040	563	1	4	2086	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20090331	1-22086
Month-end trading calendar	19251231-20090331	1-1000
Year-end trading calendar	19251231-20101231	1-86
Quarter-end trading calendar	19251231-20101231	1-341
Weekly trading calendar	19260102-20090331	1-4344

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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	FIZyyyymm	DVD	3.4 GB	All CRSP indices and portfolio asignments	All portfolios	DI - 1925 Daily US Stock & Indices MI - 1925 Monthly US Stock & Indices IF - CRSP Supplemental US Indices
CRSP 1925 US Stock	FAZyyyymm	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	A6Zyyyymm	DVD	2.7 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	AXZyyyymm	DVD	2.9 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	IFZyyyymm	CD	111 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	BAZyyyymm	CD	981 MB			BD - Daily Treasuries BA - Monthly Treasuries
Daily Treasuries	BDZyyyymm	CD	902 MB			BD - Daily Treasuries
Monthly Treasuries	BMZyyyymm	CD	78.6 MB			BM - Monthly Treasuries
Mutual Fund Database	MFZyyyymm	DVD	3.21 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyymm	CD	196 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyymm	CD	186 MB			RM - Monthly REITs

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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.

+CRSP 1925 US Stock a	and Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard
C R S P 30174 = 10 660 PH THE 16	Welcome to the InstallShield Wizard for CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) The InstallShield Wizard will install CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) on your computer. To continue, choose Next. CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian)
	University of Chicago - CRSP http://www.crsp.ChicagoGSB.edu <u>N</u> ext > <u>C</u> ancel

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**.

+CRSP 1925 US Stock a	nd Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard	<u> </u>
C R S P Salfa an 1899 - In 900 KI THE IS	CRSP Data Media Agreement ("Agreement") The CRSP Media and the data and data products contained therein (collectively "Data Media") are an information service of CRSP The Center for Research in Security Prices, Graduate School of Business, at the University of Chicago, whose principal place of business is 105 W. Adams St. Suite 1700, Chicago, IL 60603. PLEASE READ THIS AGREEMENT CAREFULLY BEFORE USING OR OTHERWIS ACCESSING THE CRSP Data Media. This Data Media is provided by CRSP pursuant to an executed CRSP Data Subscription Agreement ("Subscription Agreement"). Your use of and	E
	I accept the terms of the license agreement. I do not accept the terms of the license agreement.	
•		
	< <u>B</u> ack <u>N</u> ext > <u>C</u> ancel	

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 permisson 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.

🕂 CRSP 1925 US Stock a	nd Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard 📃 🔲 🗙
CRSP MR 40 BMC - MAC PL THE B	Click Next to install "CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian)" to this directory, or click Browse to install to a different directory.
	Directory Name: c:tcrspdata Browse
	< <u>B</u> ack <u>N</u> ext > <u>C</u> ancel

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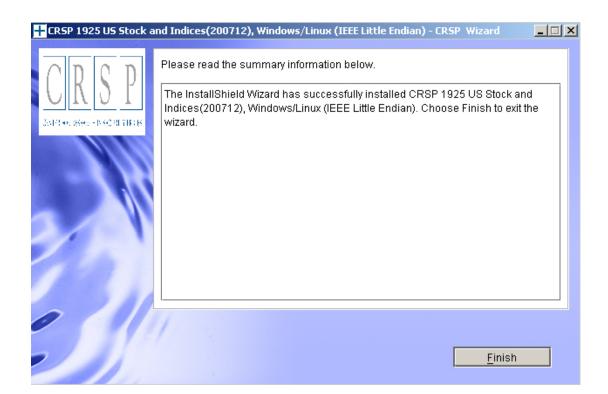
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.

+CRSP 1925 US Stock a	nd Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard
CDCD	Please read the summary information below.
<u>UK9</u> ľ	CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) will be installed in the following location:
SALA AN REACTING AND REACTING RE-	citorspdata
	with the following features:
	MIZ - CRSP 1925 Monthly US Stock and Indices DIZ - CRSP 1925 Daily US Stock and Indices IFZ - CRSP Supplemental US Indices
	for a total size:
	3452.6 MB
0	/
-)/	< <u>B</u> ack <u>Install</u> <u>C</u> ancel

The screen will display the status of the installation.

+CR5P 1925 US Stock and In	dices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard	<u>_ ×</u>
C R S P 2012 OC 1860 - D GO RI THE B		
	Installing CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian). Please wait	
	c:\crspdata\DIZ200712\bidlo_mod_200.bin	
	34%	
0		
	<u>C</u> ance	

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.

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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 properly.	to function
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
1	
CRSP Work	
CRSP Work Directory This folder/directory is used for storage of temporary files, log files and contains subfold hold user created files	ers that may
C:\CRSP\work\	Browse
CRSP Compustat CCM	
CRSP Compustat Merged Database Directory	
c:\crspdata\CPZ200712\	Browse
c:\crspdata\CPZ200712\	Browse
c:\crspdata\CPZ200712\ Do <u>B</u> emove Exit	

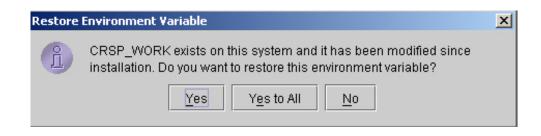
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UNINSTALL

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. <u>Yes</u> is the default, which will restore environment variables back to what they were prior to the install.