These release notes pertain to the May 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.

MAY 2009 DATA EDITS

PERMNO	COMNAM	BEGDT	ENDT	DESC
92086	AEROGROW INTERNATIONAL INC	20070613	20090501	Changed SIC code to 5200 from 3524 for 20070613 - 20090501
87584	ANGIOTECH PHARMACEUTICALS INC	20040716	20040716	On 20040716, changed closing price to -17.925 from 17.875, low to 17.85 from 17.875, volume to 0 from 63350, closing ask to 18.00 from 0, and closing ask to 17.85 from 0
90649	FIDUCIARY CLAYMORE DYNAM EQU FD	20090424	20090427	Updated delist code from 470 to 450 and added final liquidating distribution of \$4.207 on exdate 20090427.
66931	GENERAL MOTORS CORP	19960610	19960612	Changed delisting distribution data to dividend amount 57.375 from 56.75, ex-date to 19960610 from 19960612, record date to 19960607 from 19960611 and pay date to 19960607 from 19960611
66931	GENERAL MOTORS CORP	19960607	19960611	Changed delist date to 19960607 from 19960611 and removed all price data from 19960610-19960611
92922	SPDR SERIES TRUST			Added all data from non-subscriber PERMNO 94560 to PERMNO 92922

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending May 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	27990	39	1065	563	1	4	2109	10000	93324
MAZ	27960	39	1065	563	1	4	2109	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20090529	1-22127
Month-end trading calendar	19251231-20090529	1-1002
Year-end trading calendar	19251231-20101231	1-86
Quarter-end trading calendar	19251231-20101231	1-341
Weekly trading calendar	19260102-20090529	1-4352

CHICAGO BOOTH CRSP Center for Research in Security Prices

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	3.5 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	3.1 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	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	IFZyyyymm	CD	119 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	BAZyyyymm	CD	981 MB			BD - Daily Treasuries BA - Monthly Treasuries
Daily Treasuries	BDZyyyymm	CD	978 MB			BD - Daily Treasuries
Monthly Treasuries	BMZyyyymm	CD	84.5 MB			BM - Monthly Treasuries
Mutual Fund Database	MFZyyyymm	DVD	3.8 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

 \sim

3 STOCK & INDICES RELEASE NOTES MAY 2009 MONTHLY UPDATE

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.

FCRSP 1925 US Stock a	and Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard
CRSP Sate of the figure of the	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) - CR5P Wizard	
C R S P 34P3 = 0.000 PB FB FB	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 OTHERWISE 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	
	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 📃 🔲 🗙
CR R P Souther begin used in 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

4

STOCK & INDICES RELEASE NOTES MAY 2009 MONTHLY UPDATE

ഗ

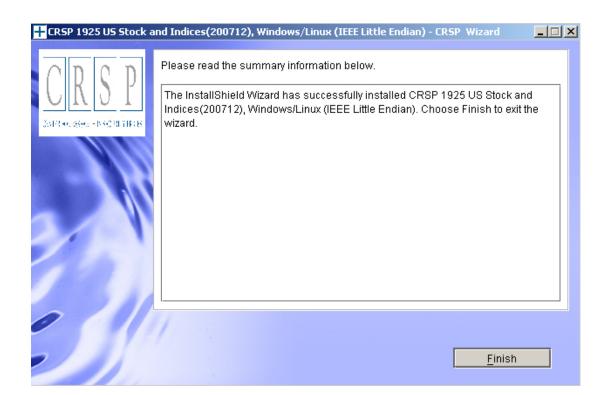
Summary information is displayed: Location, data components and the amount of space that is required for the data. Click on **Install** to proceed.

+CRSP 1925 US Stock a	nd Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard
	Please read the summary information below.
UKDY	CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) will be installed in the following location:
20178-00 (1996) - IV 90 RETHERES	c:\crspdata
	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	1
	< <u>B</u> ack <u>I</u> nstall <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>
CRSP Salve and object a first of the first		
	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> </u>	1

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.

9

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	

 $\overline{}$

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.

00