These release notes pertain to the October 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.

NEW INSTALLS

Coming soon, CRSP data installs will have a new look. CRSP has upgraded our install process to Install Anywhere. Changes to the install process should be largely transparent. Solaris and Linux users will need to take note of a small change in the way environment variables are set. Detailed information will be provided.

OCTOBER 2009 DATA EDITS

PERMNO	COMPANY NAME	BEGIN DATE	END DATE	DESCRIPTION
77393	BIOTIME INC	20050715	20091029	Added zero nameline for the period 20050715-20091029 to reflect off exchange trading.
90172	BLACKROCK S P QLTY RK GLOB EQ	20040526	20090930	Changed name to BLACKROCK S P QLTY RK GLOB EQ from BLACKROCK S&P QLTY RK GLOB EQ for the period 20051006-20090930. Changed name to S P QUALITY RANKINGS GLOB EQ from S & P QUALITY RANKINGS GLOB EQ for the period 20040526-20051005.
84075	EDUCATION MANAGEMENT CORP			Changed org_id to 99995022 from 60014951 throughout entire history
78091	GULF RESOURCES INC	19981030	20061022	Added zero nameline for the period 19981030-20091026 to reflect off exchange trading.
91381	ISHARES S P GSCI COMM INDEX TR	20070509	20090930	Changed name to ISHARES S P GSCI COMM INDEX TR from ISHARES S&P GSCI COMM INDEX TR.
61145	LAZARE KAPLAN INTL INC	20090916	20090930	Changed halt date to 20090916 from 20090925.
56945	NATURES SUNSHINE INC	20060405	20091009	Added zero nameline to reflect off exchange trading for the period 20060405-20091011.
91941	SANTA MONICA MEDIA CORP	20070418	20090915	Removed halted trading beginning 20090916 and changed enddate to 20090915.

CHICAGO BOOTH CRSP Center for Research in Security Prices

FILE VERSION SPECIFICS

This table contains version specific information for the CRSP Stock Files with data ending October 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	28142	39	1110	629	1	4	2121	10000	93324
MAZ	28073	39	1110	629	1	4	2121	10000	93324

CALENDAR	DATE RANGE	DATE INDEX RANGE
Daily trading calendar	19251231-20091030	1-22235
Month-end trading calendar	19251231-20091030	1-1007
Year-end trading calendar	19251231-20101231	1-86
Quarter-end trading calendar	19251231-20101231	1-341
Weekly trading calendar	19260102-20091030	1-4374

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	DVD	119 MB			IF - CRSP Supplemental US Indices
Daily & Monthly Treasuries	BAZyyyymm	DVD	981 MB			BD - Daily Treasuries BA - Monthly Treasuries
Daily Treasuries	BDZyyyymm	DVD	978 MB			BD - Daily Treasuries
Monthly Treasuries	BMZyyyymm	DVD	84.5 MB			BM - Monthly Treasuries
Mutual Fund Database	MFZyyyymm	DVD	3.8 GB			MF - Mutual Funds
CRSP/Ziman Daily & Monthly REIT	RAZyyyymm	DVD	196 MB			RD - Daily REITs RM - Monthly REITs
CRSP/Ziman Monthly REIT	RMZyyyymm	DVD	186 MB			RM - Monthly REITs

3 STOCK & INDICES RELEASE NOTES OCTOBER 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 2017 490 BERGE - IN GOVERTHE B	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	<u>- 🗆 ×</u>
C R S P Salf4 = Read - D + C RI TH : F	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 OTHERWISH 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	
1	● 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

4

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

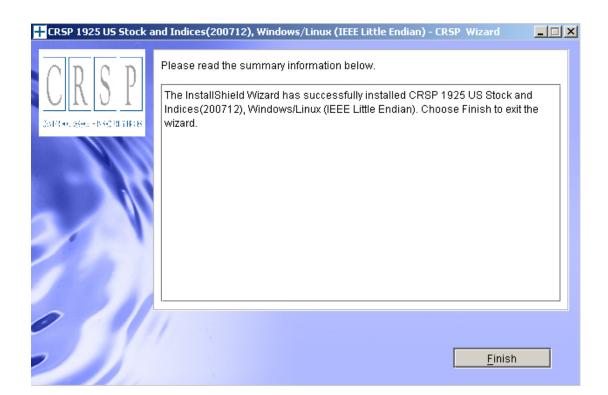
CRSP 1925 US Stock a	nd Indices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard
(DCD)	Please read the summary information below.
	CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian) will be installed in the following location:
SALA HAR REPORT - IN 600 METHODS	c:\crspdata
	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	
- /	< <u>B</u> ack <u>I</u> nstall <u>C</u> ancel

The screen will display the status of the installation.

CRSP 1925 US Stock and Ind	dices(200712), Windows/Linux (IEEE Little Endian) - CRSP Wizard	
CRSP P		
	Installing CRSP 1925 US Stock and Indices(200712), Windows/Linux (IEEE Little Endian). Please wait c:\crspdata\DIZ200712\bidlo_mod_200.bin	
	34%	
	<u>C</u> anc	el

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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.

A CRSPAccess Client Environment	
CRSP Root	
CRSP Root Directory This folder/directory contains the CRSP root subfolders that will allow the CRSP utilities to properly.	o 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
CRSP Work	
CRSP Work Directory This folder/directory is used for storage of temporary files, log files and contains subfolder hold user created files	s that may
C:\CRSP\work\	Browse
CRSP Compustat CCM	
CRSP Compustat Merged Database Directory	
c:\crspdata\CPZ200712\	Browse
Do Bemove E <u>x</u> it	1
<u>D</u> o <u>R</u> emove <u>Exit</u>	_

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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.

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