

CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

AUGUST 2021 MONTHLY UPDATE

FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through August 2021, available in September 2021.
- The data series contains 666 securities of which 219 are currently trading. The date range is from 19800102-20210831.
- This release may be installed on Windows and Linux. ASCII, SAS and R versions of the data series are available for all three platforms. The Zip files available for download include a version for each different set of files, found in the table in the zip file structure section below.

RESEARCH AND PROGRAMMING NOTES

Prices and indexes in this product begin in January of 1980. This is true even when the Ziman REIT Info table states that the REIT was in existence prior to 1980.

The base year for the CRSP/Ziman Indexes is 12/30/1994, at which point they are set to a value of 100. This differs from CRSP Market Indexes which are set to 100 on 12/29/1972.

Due to some inconsistent trading early in the time series, a few additional rules were implemented to improve the continuity of the portfolios used to calculate the indexes. Please refer to Chapter 2 of the [CRSP/Ziman Real Estate Data Series Guide](#) for an explanation of universe and price selection criteria.

202108 REIT SUMMARY

CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
DELISTS					
68187	WEINGARTEN REALTY INVESTORS	WRI	94874110	19850816	20210803

CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
13700	WHEELER REAL ESTATE INV TR INC	SHARES OUTSTANDING CHANGE FROM 9707 TO 9710 FOR 20210630-20210802.
13752	CYRUSONE INC	SHARES OUTSTANDING CHANGE FROM 124011 TO 124019 FOR 20210723-PRESENT.
13756	GLADSTONE LAND CORP	SHARES OUTSTANDING CHANGE FROM 19357 TO 30478 FOR 20210630-20210808.
14252	GAMING & LEISURE PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 234289 TO 234301 FOR 20210726-PRESENT.
14651	CARETRUST REIT INC	SHARES OUTSTANDING CHANGE FROM 96785 TO 96297 FOR 20210726-20210803.
15279	UNITI GROUP INC	SHARES OUTSTANDING CHANGE FROM 233448 TO 231262 FOR 20210630-20210729 AND FROM 233448 TO 233407 FOR 20210730-20210831.
15912	GLOBAL SELF STORAGE INC	SHARES OUTSTANDING CHANGE FROM 9407 TO 10709 FOR 20210630-PRESENT.
17952	AMERICAN FINANCE TRUST INC	SHARES OUTSTANDING CHANGE FROM 108847 TO 117707 FOR 20210630-20210729 AND FROM 108847 TO 117820 FOR 20210730-20210831.
46703	HOST HOTELS & RESORTS INC	SHARES OUTSTANDING CHANGE FROM 706086 TO 713900 FOR 20210630-20210801.
79782	REGENCY CENTERS CORP	SHARES OUTSTANDING CHANGE FROM 169862 TO 169303 FOR 20210630-20210804.
81917	SERVICE PROPERTIES TRUST	SHARES OUTSTANDING CHANGE FROM 164824 TO 164858 FOR 20210630-PRESENT.

PERMNO	COMPANY NAME	DESCRIPTION
83879	LAMAR ADVERTISING CO NEW	SHARES OUTSTANDING CHANGE FROM 86690 TO 86763 FOR 20210630-PRESENT.
85982	INDUS REALTY TRUST INC	SHARES OUTSTANDING CHANGE FROM 7717 TO 7722 FOR 20210630-PRESENT.
86996	S B A COMMUNICATIONS CORP NEW	SHARES OUTSTANDING CHANGE FROM 109345 TO 109534 FOR 20210630-PRESENT.
87289	DIVERSIFIED HEALTHCARE TRUST	SHARES OUTSTANDING CHANGE FROM 238268 TO 238375 FOR 20210630-PRESENT.
89823	GLADSTONE COMMERCIAL CORP	SHARES OUTSTANDING CHANGE FROM 36394 TO 36638 FOR 20210630-PRESENT.
90092	SABRA HEALTHCARE REIT INC	SHARES OUTSTANDING CHANGE FROM 215930 TO 220824 FOR 20210630-PRESENT.
90214	NEW YORK MORTGAGE TRUST INC	SHARES OUTSTANDING CHANGE FROM 379273 TO 379372 FOR 20210630-PRESENT.
90506	SOTHERLY HOTELS INC	SHARES OUTSTANDING CHANGE FROM 15175 TO 16718 FOR 20210630-PRESENT.
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 120806 TO 121429 FOR 20210723-PRESENT.
92680	A G N C INVESTMENT CORP	SHARES OUTSTANDING CHANGE FROM 524907 TO 524900 FOR 20210630-20210729 AND FROM 524907 TO 524908 FOR 20210730-PRESENT.
92966	R M R MORTGAGE TRUST	SHARES OUTSTANDING CHANGE FROM 10202 TO 10217 FOR 20210630-PRESENT.

DELIVERY METHOD, INSTALLS, AND DATA FORMATS

DELIVERY

CRSP data delivery for all products is available through the “Cloud.” By utilizing IPSwitch’s MOVEit Cloud product (<https://crsp.moveitcloud.com>), you can download data products either on demand, or with scheduled processes.

ZIP INSTALLS

CRSP uses a zip process for data installation. ZIP utilities that are standard on all platforms should work to unzip the databases. On Windows computers, CRSP recommends using 7-ZIP, which can be downloaded from this site: <http://www.7-zip.org/>

Several important items to note:

- All directories are extracted to lower case letters. For example: C:\crspdata\raz201308
- All Windows Users: Extracting a zipped file does not create an installed program in Windows. It will not show in the Windows Control Panel. When uninstalling the data, just delete the directories that contain the detailed files

Red Hat Linux Users: If your version of Red Hat is earlier than 6.0, you will need to install an updated version of the “File Roller” program in order to install the data.

ZIP FILE STRUCTURE AND PROCESS:

Four individual zip files need to be unzipped separately. Unzip the files into the root or home or your target directory. For example, c:\ in Windows; /home for Linux. The unzip process will create the \crspdata subdirectory.

Note that the destination directories have also changed as part of this process:

ZIP FILE ON DISK	DESCRIPTION	INSTALL PATH
RAZYYYYMM_ASCII	ASCII FILES	\CRSPDATA\RAZYYYYMM_ASCII
RAZYYYYMM_SAS	SAS FILES	\CRSPDATA\RAZYYYYMM_SAS
RAZYYYYMM_R	R FILES	\CRSPDATA\RAZYYYYMM_R

Contact CRSP Client Services for assistance at support@crsp.org or call 312-263-6400, Option 2.

SYSTEM REQUIREMENTS

- SAS, ASCII, R, or an analytical tool of your choice
- Sufficient disk space to load and manipulate the data series.*

DATA SERIES FORMAT	MONTHLY DATA SERIES	DAILY/MONTHLY DATA SERIES
ASCII	11.2 MB	239 MB
SAS	12.7 MB	258 MB
R FILES	N/A	34.3 MB

*Additional disk space will be needed for data manipulation.

[File name specifications and installation information can now be found in the guide.](#)