# CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

OCTOBER 2024 MONTHLY UPDATE

### **FILE VERSION SPECIFICS**

- The CRSP/Ziman Real Estate Data Series contains data through October 2024, available in November 2024.
- The data series contains 686 securities of which 197 are currently trading. The date range is from 19800102-20241031.
- 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.

#### **202410 REIT SUMMARY**

#### **CRSP ADDS, DELISTS, AND CHANGES**

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
ADDS					
25437	CURBLINE PROPERTIES CORP	CURB	23128Q10	20241001	20241031
25682	FRONTVIEW REIT INC	FVR	35922N10	20241002	20241031

#### **CRSP DATABASE CHANGES**

PERMNO	COMPANY NAME	DESCRIPTION
14252	GAMING & LEISURE PROPERTIES IN	SHARES OUTSTANDING CHANGE FROM 274391 TO 274392 FOR 20240930-PRESENT
17222	INDUSTRIAL LOGISTICS PPTYS TR	SHARES OUTSTANDING CHANGE FROM 65983 TO 66144 FOR 20240930-PRESENT
89617	EQUINIX INC	SHARES OUTSTANDING CHANGE FROM 94945 TO 96488 FOR 20240930-PRESENT
90092	SABRA HEALTHCARE REIT INC	SHARES OUTSTANDING CHANGE FROM 234264 TO 236587 FOR 20240930-PRESENT
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 127454 TO 128649 FOR 20240930-PRESENT
92966	SEVEN HILLS REALTY TRUST	SHARES OUTSTANDING CHANGE FROM 14829 TO 14906 FOR 20240930-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: https://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 created 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	12.2 MB	261 MB
SAS	13.7 MB	281 MB
R FILES	N/A	37.9 MB

<sup>\*</sup>Additional disk space will be needed for data manipulation.

File name specifications and installation information can now be found in the CRSP/Ziman Real Estate Data Series Guide.