

# CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

FEBRUARY 2024 MONTHLY UPDATE

## FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through February 2024, available in March 2024.
- The data series contains 680 securities of which 193 are currently trading. The date range is from 19800102-20240229.
- 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.

## 202402 REIT SUMMARY

### CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
ADDS					
24817	AMERICAN HEALTHCARE REIT INC	AHR	39818230	20240207	20240229

## 202402 REIT SUMMARY

### CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
14252	GAMING & LEISURE PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 267016 TO 270923 FOR 20231229 - PRESENT
17222	INDUSTRIAL LOGISTICS PPTYS TR	SHARES OUTSTANDING CHANGE FROM 65844 TO 65843 FOR 20231229 - PRESENT
22207	GENERATION INCOME PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 2620 TO 5420 FOR 20240131 TO PRESENT
49744	POTLATCHDELTIC CORP	SHARES OUTSTANDING CHANGE FROM 79365 TO 79502 FOR 20240212 TO PRESENT
79782	REGENCY CENTERS CORP	SHARES OUTSTANDING CHANGE FROM 184581 TO 184133 FOR 20231229 – 20240214
79782	REGENCY CENTERS CORP	SHARES OUTSTANDING CHANGE FROM 184133 TO 184579 FOR 20240215 - PRESENT
83879	LAMAR ADVERTISING CO NEW	SHARES OUTSTANDING CHANGE FROM 87578 TO 87646 20231229 TO PRESENT
87289	DIVERSIFIED HEALTHCARE TRUST	SHARES OUTSTANDING CHANGE FROM 240450 TO 240424 FOR 20231229 TO PRESENT
89617	EQUINIX INC	SHARES OUTSTANDING CHANGE FROM 93883 TO 94479 FOR 20231229 TO PRESENT
89823	GLADSTONE COMMERCIAL CORP	SHARES OUTSTANDING CHANGE FROM 39949 TO 40001 FOR 20231229 TO PRESENT
90092	SABRA HEALTHCARE REIT INC	SHARES OUTSTANDING CHANGE FROM 231220 TO 231266 FOR 20231229 TO PRESENT

PERMNO	COMPANY NAME	DESCRIPTION
90214	NEW YORK MORTGAGE TRUST INC	SHARES OUTSTANDING CHANGE FROM 90683 TO 90675 FOR 20231229 TO PRESENT
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 126002 TO 126904 FOR 20231229 TO 20240207
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 126904 TO 127005 FOR 20240207 TO PRESENT
92680	A G N C INVESTMENT CORP	SHARES OUTSTANDING CHANGE FROM 671106 TO 694300 FOR 20231229 TO PRESENT
92948	OFFICE PROPERTIES INCOME TRUST	SHARES OUTSTANDING CHANGE FROM 48756 TO 48755 FOR 20231229 TO 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 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](mailto: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	11.9 MB	256 MB
SAS	13.5 MB	277 MB
R FILES	N/A	37.2 MB

\*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.](#)