

# CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

MARCH 2022 MONTHLY UPDATE

## FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through March 2022, available in April 2022.
- The data series contains 674 securities of which 213 are currently trading. The date range is from 19800102-20220331.
- 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.

## 202203 REIT SUMMARY

### CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
<b>DELISTS</b>					
13752	CYRUSONE INC	CONE	23283R10	20130118	20220324
17789	COREPOINT LODGING INC	CPLG	21872L10	20180531	20220302

### CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
13700	WHEELER REAL ESTATE INV TR INC	SHARES OUTSTANDING CHANGE FROM 9734 TO 9721 FOR 20211231 - PRESENT
13752	CONE CYRUSONE INC	SHARES OUTSTANDING CHANGE FROM 129555 TO 131149 FOR 20211231 – 20220210 AND SHARES OUTSTANDING CHANGE FROM 129555 TO 129608 FOR 20220222 – 20220321
14252	GAMING & LEISURE PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 247207 TO 247544 FOR 20220214 - PRESENT
14651	CARETRUST REIT INC	SHARES OUTSTANDING CHANGE FROM 96297 TO 97049 FOR 20220215 - 20220314
15279	UNITI GROUP INC	SHARES OUTSTANDING CHANGE FROM 234779 TO 236325 FOR 20220218 - PRESENT
18259	MEDALIST DIVERSIFIED REIT INC	SHARES OUTSTANDING CHANGE FROM 16266 TO 16053 FOR 20211231 - 20220314
19858	PRESIDIO PROPERTY TRUST INC	SHARES OUTSTANDING CHANGE FROM 11490 TO 11600 FOR 20211231 - PRESENT
22207	GENERATION INCOME PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 2160 TO 2173 FOR 20211231 - 20220309
46703	HOST HOTELS & RESORTS INC	SHARES OUTSTANDING CHANGE FROM 714100 TO 714150 FOR 20220218 - PRESENT
49744	POTLATCHDELTIC CORP	SHARES OUTSTANDING CHANGE FROM 69064 TO 69084 FOR 20220211 - PRESENT
79782	REGENCY CENTERS CORP	SHARES OUTSTANDING CHANGE FROM 170785 TO 171373 FOR 20220214 - PRESENT

PERMNO	COMPANY NAME	DESCRIPTION
85982	INDUS REALTY TRUST INC	SHARES OUTSTANDING CHANGE FROM 10174 TO 10184 FOR 20211231 – 20220227 AND SHARES OUTSTANDING CHANGE FROM 10174 TO 10186 FOR 20220228 - PRESENT
86996	S B A COMMUNICATIONS CORP NEW	SHARES OUTSTANDING CHANGE FROM 108781 TO 108956 FOR 20211231 – 20220217 AND SHARES OUTSTANDING CHANGE FROM 108781 TO 107920 FOR 20220218 – PRESENT
89617	EQUINIX INC	SHARES OUTSTANDING CHANGE FROM 90571 TO 90721 FOR 20220217 - PRESENT
89823	GLADSTONE COMMERCIAL CORP	SHARES OUTSTANDING CHANGE FROM 37474 TO 37799 FOR 20220215 - 20220310
90092	SABRA HEALTHCARE REIT INC	SHARES OUTSTANDING CHANGE FROM 230399 TO 230904 FOR 20220215 - PRESENT
90214	NEW YORK MORTGAGE TRUST INC	SHARES OUTSTANDING CHANGE FROM 379405 TO 381276 FOR 20220215 - PRESENT
90506	SOTHERLY HOTELS INC	SHARES OUTSTANDING CHANGE FROM 16718 TO 17441 FOR 20211231 - PRESENT
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 122685 TO 122802 FOR 20220211 - PRESENT
92680	A G N C INVESTMENT CORP	SHARES OUTSTANDING CHANGE FROM 522200 TO 522224 FOR 20220131 – 20220224 AND SHARES OUTSTANDING CHANGE FROM 522200 TO 522740 FOR 20220225 – PRESENT

## CRSP DATABASE ADDS

PERMNO	COMPANY NAME	DESCRIPTION
22857	MODIV INC	ADDED TO DATABASE FOR 20220211 - 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](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.\*

<b>DATA SERIES FORMAT</b>	<b>MONTHLY DATA SERIES</b>	<b>DAILY/MONTHLY DATA SERIES</b>
ASCII	11.4 MB	243 MB
SAS	12.8 MB	263 MB
R FILES	N/A	35.0 MB

\*Additional disk space will be needed for data manipulation.

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