

CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

NOVEMBER 2022 MONTHLY UPDATE

FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through November 2022, available in December 2022.
- The data series contains 675 securities of which 203 are currently trading. The date range is from 19800102-20221130.
- 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.

202211 REIT SUMMARY

CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
13756	GLADSTONE LAND CORP	SHARES OUTSTANDING CHANGE FROM 34210 TO 34704 FOR 20221108 - PRESENT
15279	UNITI GROUP INC	SHARES OUTSTANDING CHANGE FROM 237251 TO 235741 FOR 20220930 – 20221026 AND FROM 235741 TO 237200 FOR 20221027 - PRESENT
15912	GLOBAL SELF STORAGE INC	SHARES OUTSTANDING CHANGE FROM 10966 TO 11101 FOR 20220930 – 20221020 AND FROM 11101 TO 11106 FOR 20221021 - PRESENT
17952	NECESSITY RETAIL REIT INC	SHARES OUTSTANDING CHANGE FROM 133268 TO 134245 FOR 20220930 – 20221030 AND FROM 134245 TO 134224 FOR 20221031 - PRESENT
19858	PRESIDIO PROPERTY TRUST INC	SHARES OUTSTANDING CHANGE FROM 12371 TO 11656 FOR 20220930 – 20221109 AND FROM 11656 TO 12233 FOR 20221110 – PRESENT
22207	GENERATION INCOME PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 2481 TO 2489 FOR 20220930 – 20221009 AND FROM 928 TO 2496 FOR 20221107 - PRESENT
22595	CHICAGO ATLANTIC REAL ES FIN INC	SHARES OUTSTANDING CHANGE FROM 17658 TO 17743 FOR 20220930 – 20221106 AND FROM 17743 TO 17658 FOR 20221107 – PRESENT
46703	HOST HOTELS & RESORTS INC	SHARES OUTSTANDING CHANGE FROM 714893 TO 714900 FOR 20220930 – PRESENT
79782	REGENCY CENTERS CORP	SHARES OUTSTANDING CHANGE FROM 171116 TO 170661 FOR 20220930 – 20221102 AND FROM 170661 TO 171123 FOR 20221103 - PRESENT
80014	CREATIVE MEDIA & COM TR CORP	SHARES OUTSTANDING CHANGE FROM 23359 TO 22738 FOR 20220930 – PRESENT
81917	SERVICE PROPERTIES TRUST	SHARES OUTSTANDING CHANGE FROM 165138 TO 165454 FOR 20220930 – 20221031
83879	LAMAR ADVERTISING CO NEW	SHARES OUTSTANDING CHANGE FROM 87115 TO 87263 FOR 20220930 – PRESENT

PERMNO	COMPANY NAME	DESCRIPTION
86996	S B A COMMUNICATIONS CORP NEW	SHARES OUTSTANDING CHANGE FROM 107878 TO 107964 FOR 20220930 – PRESENT
87289	DIVERSIFIED HEALTHCARE TRUST	SHARES OUTSTANDING CHANGE FROM 239123 TO 239704 FOR 20220930 – PRESENT
89617	EQUINIX INC	SHARES OUTSTANDING CHANGE FROM 91075 TO 92537 FOR 20220930 – PRESENT
89823	GLADSTONE COMMERCIAL CORP	SHARES OUTSTANDING CHANGE FROM 39533 TO 39607 FOR 20220930 – PRESENT
90092	SABRA HEALTHCARE REIT INC	SHARES OUTSTANDING CHANGE FROM 230969 TO 230977 FOR 20220930 – PRESENT
90214	NEW YORK MORTGAGE TRUST INC	SHARES OUTSTANDING CHANGE FROM 377723 TO 373150 FOR 20220930 – 20221103
92680	A G N C INVESTMENT CORP	SHARES OUTSTANDING CHANGE FROM 522723 TO 551300 FOR 20220930 – 20221030 AND FROM 551300 TO 571622 FOR 20221031 - PRESENT
92966	SEVEN HILLS REALTY TRUST	SHARES OUTSTANDING CHANGE FROM 14714 TO 14709 FOR 20221024 – 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	11.6 MB	248 MB
SAS	13.1 MB	268 MB
R FILES	N/A	35.8 MB

*Additional disk space will be needed for data manipulation.

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