

# CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

OCTOBER 2021 MONTHLY UPDATE

## FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through October 2021, available in November 2021.
- The data series contains 669 securities of which 216 are currently trading. The date range is from 19800102-20211029.
- 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.

## 202110 REIT SUMMARY

### CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
<b>ADDS</b>					
22080	FRANKLIN B S P REALTY TRUST INC	FBRT	35243J10	20211019	20211029
22207	GENERATION INCOME PROPERTIES INC	GIPR	37149D20	20211004	20211029
22128	INVENTRUST PROPERTIES CORP	IVT	46124J20	20211012	20211029
<b>DELISTS</b>					
13358	RETAIL PROPERTIES OF AMERICA INC	RPAI	76131V20	20120405	20211021
16936	TREMONT MORTGAGE TRUST	TRMT	89478910	20170914	20210930
68021	CAPSTEAD MORTGAGE CORP	CMO	14067E50	19850905	20211018

### CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
13700	WHEELER REAL ESTATE INV TR INC	SHARES OUTSTANDING CHANGE FROM 9713 TO 9714 FOR 20210922-PRESENT.
13752	CYRUSONE INC	SHARES OUTSTANDING CHANGE FROM 124019 TO 126914 FOR 20210930-PRESENT.
14252	GAMING & LEISURE PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 234301 TO 237976 FOR 20210930-PRESENT.
17222	INDUSTRIAL LOGISTICS PPTYS TR	SHARES OUTSTANDING CHANGE FROM 65314 TO 65405 FOR 20210930-PRESENT.
49744	POTLATCHDELTA CORP	SHARES OUTSTANDING CHANGE FROM 67045 TO 67100 FOR 20210930-PRESENT.
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 121429 TO 121424 FOR 20210930-PRESENT.
92948	OFFICE PROPERTIES INCOME TRUST	SHARES OUTSTANDING CHANGE FROM 48334 TO 48426 FOR 20210930-PRESENT.
92966	SEVEN HILLS REALTY TRUST	SHARES OUTSTANDING CHANGE FROM 10217 TO 14502 FOR 20210930-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.\*

DATA SERIES FORMAT	MONTHLY DATA SERIES	DAILY/MONTHLY DATA SERIES
ASCII	11.2 MB	240 MB
SAS	12.7 MB	260 MB
R FILES	N/A	34.5 MB

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

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