

CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

SEPTEMBER 2022 MONTHLY UPDATE

FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through September 2022, available in October 2022.
- The data series contains 674 securities of which 204 are currently trading. The date range is from 19800102-20220930.
- 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.

202209 REIT SUMMARY

CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
DELISTS					
14334	CATCHMARK TIMBER TRUST INC	CTT	14912Y20	20131212	20220914

CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
14252	GAMING & LEISURE PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 255479 TO 256624 FOR 20220811 - PRESENT
86996	S B A COMMUNICATIONS CORP NEW	SHARES OUTSTANDING CHANGE FROM 107872 TO 107878 FOR 20220727 - PRESENT

202208 REIT SUMMARY

CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
DELISTS					
10952	CEDAR REALTY TRUST INC	CDR	15060260	20020528	20220822
90300	AMERICAN CAMPUS COMMUNITIES INC	ACC	02483510	20040812	20220809

CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
13700	WHEELER REAL ESTATE INV TR INC	SHARES OUTSTANDING CHANGE FROM 9723 TO 9793 FOR 20220630 - PRESENT
13756	GLADSTONE LAND CORP	SHARES OUTSTANDING CHANGE FROM 34210 TO 34520 FOR 20220630 – 20220808
14252	GAMING & LEISURE PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 247544 TO 255479 FOR 20220722 – PRESENT
15279	UNITI GROUP INC	SHARES OUTSTANDING CHANGE FROM 237106 TO 235700 FOR 20220630 – 20220727 AND SHARES OUTSTANDING CHANGE FROM 237106 TO 237251 FOR 20220728 – PRESENT
15912	GLOBAL SELF STORAGE INC	SHARES OUTSTANDING CHANGE FROM 10800 TO 10966 FOR 20220630 – PRESENT
17952	NECESSITY RETAIL REIT INC	SHARES OUTSTANDING CHANGE FROM 133041 TO 133272 FOR 20220630 – 20220731
18259	MEDALIST DIVERSIFIED REIT INC	SHARES OUTSTANDING CHANGE FROM 17470 TO 17440 FOR 20220630 – PRESENT
19858	PRESIDIO PROPERTY TRUST INC	SHARES OUTSTANDING CHANGE FROM 12364 TO 11794 FOR 20220630 – 20220810
22207	GENERATION INCOME PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 1631 TO 2258 FOR 20220630 – 20220804
22595	CHICAGO ATLANTIC REAL ES FIN INC	SHARES OUTSTANDING CHANGE FROM 17658 TO 17752 FOR 20220630 – 20220804
46703	HOST HOTELS & RESORTS INC	SHARES OUTSTANDING CHANGE FROM 714777 TO 714900 FOR 20220630 – 20220802
49744	POTLATCHDELTIC CORP	SHARES OUTSTANDING CHANGE FROM 69280 TO 69272 FOR 20220726 – PRESENT
79782	REGENCY CENTERS CORP	SHARES OUTSTANDING CHANGE FROM 172362 TO 170717 FOR 20220630 – 20220803
80014	CREATIVE MEDIA & COM TR CORP	SHARES OUTSTANDING CHANGE FROM 23369 TO 23359 FOR 20220630 – PRESENT
81917	SERVICE PROPERTIES TRUST	SHARES OUTSTANDING CHANGE FROM 165091 TO 165138 FOR 20220630 – PRESENT
83879	LAMAR ADVERTISING CO NEW	SHARES OUTSTANDING CHANGE FROM 87062 TO 87115 FOR 20220630 – PRESENT
85982	INDUS REALTY TRUST INC	SHARES OUTSTANDING CHANGE FROM 10186 TO 10192 FOR 20220630 – PRESENT
86996	S B A COMMUNICATIONS CORP NEW	SHARES OUTSTANDING CHANGE FROM 107829 TO 107872 FOR 20220630 – PRESENT
87289	DIVERSIFIED HEALTHCARE TRUST	SHARES OUTSTANDING CHANGE FROM 238988 TO 239123 FOR 20220630 – PRESENT
89823	GLADSTONE COMMERCIAL CORP	SHARES OUTSTANDING CHANGE FROM 38649 TO 39136 FOR 20220630 – 20220731
90092	SABRA HEALTHCARE REIT INC	SHARES OUTSTANDING CHANGE FROM 230955 TO 230969 FOR 20220630 – PRESENT
90214	NEW YORK MORTGAGE TRUST INC	SHARES OUTSTANDING CHANGE FROM 381249 TO 378647 FOR 20220630 – 20220803
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 124342 TO 124542 FOR 20220721 – PRESENT
92680	A G N C INVESTMENT CORP	SHARES OUTSTANDING CHANGE FROM 523360 TO 522700 FOR 20220630 – 20220728 AND SHARES OUTSTANDING CHANGE FROM 523360 TO 522723 FOR 20220729 – PRESENT

202207 REIT SUMMARY

CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
DELISTS					
76602	P S BUSINESS PARKS INC MD	PSB	69360J10	19980318	20220719
79233	HEALTHCARE REALTY TRUST INC	HR	42194610	19930527	20220720

CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
13401	WESTERN ASSET MORTGAGE CAP CORP	SHARES OUTSTANDING CHANGE FROM 6038 TO 60380 FOR 20220630 - 20220710
17222	INDUSTRIAL LOGISTICS PPTYS TR	SHARES OUTSTANDING CHANGE FROM 65404 TO 65427 FOR 20220630 – PRESENT
49744	POTLATCHDELTIC CORP	SHARES OUTSTANDING CHANGE FROM 69372 TO 69280 FOR 20220630 – PRESENT
89617	EQUINIX INC	SHARES OUTSTANDING CHANGE FROM 91022 TO 91075 FOR 20220630 – PRESENT
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 124203 TO 124342 FOR 20220630 – PRESENT

PERMNO	COMPANY NAME	DESCRIPTION
92948	OFFICE PROPERTIES INCOME TRUST	SHARES OUTSTANDING CHANGE FROM 48425 TO 48455 FOR 20220630 – PRESENT
92966	SEVEN HILLS REALTY TRUST	SHARES OUTSTANDING CHANGE FROM 14597 TO 14638 FOR 20220630 – 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	11.5 MB	247 MB
SAS	13.0 MB	267 MB
R FILES	N/A	35.6 MB

*Additional disk space will be needed for data manipulation.

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