

# CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

AUGUST 2020 MONTHLY UPDATE

## FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through August 2020, available in September 2020.
- The data series contains 659 securities of which 219 are currently trading. The date range is from 19800102-20200831.
- 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.

## 202008 REIT SUMMARY

### CRSP ADDS, DELISTS, AND CHANGES

| PERMNO      | COMPANY NAME           | TICKER | CUSIP    | START DATE | END DATE  |
|-------------|------------------------|--------|----------|------------|-----------|
| <b>ADDS</b> |                        |        |          |            |           |
| 19601       | NETSTREIT CORP         | NTST   | 64119V30 | 8/13/2020  | 8/31/2020 |
| 19602       | NEW YORK CITY REIT INC | NYC    | 64943920 | 8/18/2020  | 8/31/2020 |

### CRSP DATABASE CHANGES

| PERMNO | COMPANY NAME                    | DESCRIPTION  |
|--------|---------------------------------|--|
| 13700  | WHEELER REAL ESTATE INV TR INC  | SHARES OUTSTANDING CHANGE FROM 9694 TO 9699 FOR 20200731-PRESENT.  |
| 13752  | CYRUSONE INC                    | SHARES OUTSTANDING CHANGE FROM 116853 TO 116873 FOR 20200724-PRESENT.  |
| 13756  | GLADSTONE LAND CORP             | SHARES OUTSTANDING CHANGE FROM 21346 TO 21535 FOR 20200630-20200803 AND 21535 TO 22023 FOR 20200804-PRESENT.     |
| 14252  | GAMING & LEISURE PROPERTIES INC | SHARES OUTSTANDING CHANGE FROM 217821 TO 217830 FOR 20200727-20200813 AND 217830 TO 220623 FOR 20200814-PRESENT. |
| 14651  | CARETRUST REIT INC              | SHARES OUTSTANDING CHANGE FROM 95711 TO 95214 FOR 20200630-20200804 AND 95214 TO 95737 FOR 20200805-PRESENT.     |
| 16936  | TREMONT MORTGAGE TRUST          | SHARES OUTSTANDING CHANGE FROM 8239 TO 8254 FOR 20200630-PRESENT.  |
| 79129  | BROOKFIELD PROPERTY REIT INC    | SHARES OUTSTANDING CHANGE FROM 55900 TO 55295 FOR 20200630-20200804 AND 55295 TO 55235 FOR 20200805-PRESENT.     |

| PERMNO | COMPANY NAME                  | DESCRIPTION  |
|--------|-------------------------------|--|
| 79782  | REGENCY CENTERS CORP          | SHARES OUTSTANDING CHANGE FROM 169629 TO 169198 FOR 20200630-20200802 AND 169198 TO 169667 FOR 20200803-PRESENT. |
| 83879  | LAMAR ADVERTISING CO NEW      | SHARES OUTSTANDING CHANGE FROM 86339 TO 86390 FOR 20200630-PRESENT.  |
| 86996  | S B A COMMUNICATIONS CORP NEW | SHARES OUTSTANDING CHANGE FROM 111625 TO 111918 FOR 20200630-20200730 AND 111918 TO 111939 FOR 20200731-PRESENT. |
| 87289  | DIVERSIFIED HEALTHCARE TRUST  | SHARES OUTSTANDING CHANGE FROM 237894 TO 237952 FOR 20200630-20200802 AND 237952 TO 237951 FOR 20200803-PRESENT. |
| 89617  | EQUINIX INC                   | SHARES OUTSTANDING CHANGE FROM 88549 TO 88557 FOR 20200730-PRESENT.  |
| 89823  | GLADSTONE COMMERCIAL CORP     | SHARES OUTSTANDING CHANGE FROM 33961 TO 34050 FOR 20200727-PRESENT.  |
| 90092  | SABRA HEALTHCARE REIT INC     | SHARES OUTSTANDING CHANGE FROM 205559 TO 205561 FOR 20200630-PRESENT.  |
| 92343  | RETAIL OPPORTUNITY INVST CORP | SHARES OUTSTANDING CHANGE FROM 117640 TO 117929 FOR 20200724-PRESENT.  |
| 92680  | A G N C INVESTMENT CORP       | SHARES OUTSTANDING CHANGE FROM 559357 TO 555500 FOR 20200630-20200730 AND 555500 TO 555517 FOR 20200731-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                     | 10.8 MB                    | 232 MB                           |
| SAS                       | 12.43 MB                   | 251 MB                           |
| R FILES                   | N/A                        | 33.1 MB                          |

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

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