

CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

MAY 2023 MONTHLY UPDATE

FILE VERSION SPECIFICS

- The CRSP/Ziman Real Estate Data Series contains data through May 2023, available in June 2023.
- The data series contains 678 securities of which 203 are currently trading. The date range is from 19800102-20230531.
- 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.

202305 REIT SUMMARY

CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE
DELISTS					
19033	BROADMARK REALTY CAPITAL INC	BRMK	11135B10	20191115	20230530

CRSP DATABASE CHANGES

PERMNO	COMPANY NAME	DESCRIPTION
13700	WHEELER REAL ESTATE INV TR INC	SHARES OUTSTANDING CHANGE FROM 9794 TO 9800 FOR 20230331 – PRESENT
14252	GAMING & LEISURE PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 262356 TO 262657 FOR 20230331 - PRESENT
15279	UNITI GROUP INC	SHARES OUTSTANDING CHANGE FROM 238585 TO 238583 FOR 20230327 - PRESENT
15912	GLOBAL SELF STORAGE INC	SHARES OUTSTANDING CHANGE FROM 11835 TO 13075 FOR 20230512 - PRESENT
22595	CHICAGO ATLANTIC REAL ES FIN INC	SHARES OUTSTANDING CHANGE FROM 18082 TO 18089 FOR 20230414 - PRESENT
46703	HOST HOTELS & RESORTS INC	SHARES OUTSTANDING CHANGE FROM 712487 TO 711200 FOR 20230331 - PRESENT
79782	REGENCY CENTERS CORP	SHARES OUTSTANDING CHANGE FROM 171308 TO 170475 FOR 20230503 - PRESENT
81917	SERVICE PROPERTIES TRUST	SHARES OUTSTANDING CHANGE FROM 165450 TO 165446 FOR 20230331 - PRESENT
83879	LAMAR ADVERTISING CO NEW	SHARES OUTSTANDING CHANGE FROM 87458 TO 87487 FOR 20230428 - PRESENT
85982	INDUS REALTY TRUST INC	SHARES OUTSTANDING CHANGE FROM 10195 TO 10198 FOR 20230501 – PRESENT
86996	S B A COMMUNICATIONS CORP NEW	SHARES OUTSTANDING CHANGE FROM 108039 TO 108326 FOR 20230331 - PRESENT
87289	DIVERSIFIED HEALTHCARE TRUST	SHARES OUTSTANDING CHANGE FROM 239685 TO 239682 FOR 20230503 - PRESENT
89617	EQUINIX INC	SHARES OUTSTANDING CHANGE FROM 92784 TO 93515 FOR 20230331 – PRESENT

PERMNO	COMPANY NAME	DESCRIPTION
89823	GLADSTONE COMMERCIAL CORP	SHARES OUTSTANDING CHANGE FROM 40390 TO 39998 FOR 20230503 - PRESENT
90092	SABRA HEALTHCARE REIT INC	SHARES OUTSTANDING CHANGE FROM 231159 TO 231195 FOR 20230427 - PRESENT
90214	NEW YORK MORTGAGE TRUST INC	SHARES OUTSTANDING CHANGE FROM 91411 TO 91180 FOR 20230428 - PRESENT
90506	SOTHERLY HOTELS INC	SHARES OUTSTANDING CHANGE FROM 18119 TO 18952 FOR 20230505 - PRESENT
92343	RETAIL OPPORTUNITY INVST CORP	SHARES OUTSTANDING CHANGE FROM 125025 TO 20230505 FOR 20230420 - PRESENT
92680	A G N C INVESTMENT CORP	SHARES OUTSTANDING CHANGE FROM 592500 TO 595712 FOR 20230428 - 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	11.7 MB	251 MB
SAS	13.2 MB	271 MB
R FILES	N/A	36.3 MB

*Additional disk space will be needed for data manipulation.

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