# CRSP ZIMAN/REAL ESTATE DATA SERIES RELEASE NOTES

JUNE 2022 MONTHLY UPDATE

# **FILE VERSION SPECIFICS**

- The CRSP/Ziman Real Estate Data Series contains data through June 2022, available in July 2022.
- The data series contains 674 securities of which 209 are currently trading. The date range is from 19800102-20220630.
- 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 <a href="CRSP/Ziman Real Estate Data">CRSP/Ziman Real Estate Data</a> <a href="Series Guide">Series Guide</a> for an explanation of universe and price selection criteria.

# 202206 REIT SUMMARY

# CRSP ADDS, DELISTS, AND CHANGES

PERMNO	COMPANY NAME	TICKER	CUSIP	START DATE	END DATE	
DELISTS						
12668	PREFERRED APARTMENT CMNTYS INC	APTS	74039L10	20110401	20220623	
HISTORICAL CHANGES						
17226	AMERICOLD REALTY TRUST	COLD	03064D10	20180119	20220525	

## **CRSP DATABASE CHANGES**

PERMNO	COMPANY NAME	DESCRIPTION
22207	GENERATION INCOME PROPERTIES INC	SHARES OUTSTANDING CHANGE FROM 2251 TO 1631 FOR 20220526 - PRESENT
86996	S B A COMMUNICATIONS CORP INC	SHARES OUTSTANDING CHANGE FROM 107806 TO 107829 FOR 20220419 – PRESENT
89617	EQUINIX INC	SHARES OUTSTANDING CHANGE FROM 91014 TO 91022 FOR 20220428 — PRESENT
92951	INVESCO MORTGAGE CAPITAL INC	SHARES OUTSTANDING CHANGE FROM 32988 TO 329880 FOR 20220531 — 20220605 AND SHARES OUTSTANDING CHANGE FROM 32988 TO 32992 FOR 20220630 — PRESENT
17226	AMERICOLD REALTY TRUST INC	CHANGED END DATE FROM 20220531 TO 20220525

# **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: <a href="http://www.7-zip.org/">http://www.7-zip.org/</a>

## 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 created 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	11.4 MB	245 MB
SAS	12.9 MB	265 MB
R FILES	N/A	35.2 MB

<sup>\*</sup>Additional disk space will be needed for data manipulation.

File name specifications and installation information can now be found in the guide.