

IN SECURITY PRICES

For Immediate Release

OptionMetrics and CRSP Announce Partnership Giving Academic Researchers Increased Integration of U.S. Equities and Options Data in Research

Academia can more easily merge leading options and equities datasets for empirical research on stocks, options, volatility, markets

New York & Chicago – January 9, 2025 – OptionMetrics, an options database and analytics provider for institutional investors and academic researchers worldwide, and <u>CRSP</u>, Center for Research in Security Prices, have entered into a licensing agreement where OptionMetrics' <a href="https://livydb.us.no.ni.nlm.ni.n

This partnership brings together a historical equity pricing database relied on by economics and finance researchers worldwide (CRSP) and the gold standard in options and volatility data (OptionMetrics) to enable academic researchers to more easily access and extract data from both databases. Academia can now conveniently pull in all <u>U.S. options data</u> associated with specific securities with an OptionMetrics/CRSP link table, based on CRSP PERMNO numbers. PERMNO is CRSP's proprietary identifier keys for U.S.-listed equities that remain constant throughout the life of the stocks, regardless of company changes or corporate actions, enabling their histories to be viewed throughout time.

"With CRSP as the leading equities pricing data used by academic researchers, and OptionMetrics considered by many to be the gold standard in options data for research, this update will significantly enhance academics' ability to assess equities pricing and volatility data for empirical research," said OptionMetrics CEO David Hait, Ph.D.

"CRSP and OptionMetrics share a common aim of providing high-quality financial data for academic, commercial, and government institutions whose research and publications need to withstand rigorous analysis for accuracy," said David Barclay, CRSP CEO. "It's a natural extension for us to collaborate to make securities and options data even more accessible for research."

With 98 years of data, and as an affiliate of the <u>University of Chicago</u>, CRSP provides daily and monthly market and corporate action data for 32,000+ active and inactive securities, as well as other financial data to subscribers worldwide. OptionMetrics distributes its options, futures,

beta, and dividend forecast databases to academia, portfolio managers, traders, quantitative researchers at 350+ corporate and academic institutions worldwide.

OptionMetrics also uses CUSIP and its own proprietary security IDs to keep track of stocks even when the option symbol, strike price, or deliverables change.

OptionMetrics data is available from WRDS, in addition to OptionMetrics. To take advantage of the integration, users must also be a licensed user of CRSP.

Email <u>info@optionmetrics.com</u> for details, or contact <u>subscriptions@crsp.org</u> for CRSP subscription information.

###

Media Contact:
Hilary McCarthy
774.364.1440
Hilary@clearpointagency.com