

CRSP

NOTICE: Access to CRSP is now available through our subscription to WRDS

Often known by its acronym CRSP, Center for Research in Security Prices is a research center at the Booth School of Business (founded in 1898) of the University of Chicago. CRSP is a non-profit center which also functions as a vendor of historical data.

The Business School currently subscribes to the following CRSP databases:

- December 2020 CRSP US Stock Database
- December 2020 CRSP US Indices Database
- December 2020 CRSP US Treasuries Database

CRSP databases are currently accessed via the SAS programming interface.

Accessing CRSP data using SAS

CRSP binary data can be directly extracted into SAS using Eventus. Eventus is an add-in to SAS which accesses CRSP data from the Suffolk network and performs event studies. Eventus is installed by default in SAS.

[View document that provides guidance on accessing CRSP data through SAS](#)

CRSP Website FAQ's

<http://www.crsp.org/about-crsp>

CRSP Documentation

<http://www.crsp.org/documentation>