Current databases available through WRDS

Description

**Audit Analytics - Audit and Compliance**
Audit Analytics provides detailed audit information on over 1,200 accounting firms and 15,000 publicly registered companies.

**Bank Regulatory Database**
The Bank Regulatory Database contains five databases for regulated depository financial institutions. These databases provide accounting data for bank holding companies, commercial banks, savings banks, and savings and loans institutions.

**Blockholders Database**
This dataset contains standardized data for blockholders of 1,913 companies. The data was cleaned from biases and mistakes usually observed in the standard source for this particular type of data. Blockholders' data is reported by firm for the period 1996-2001.

**CBOE (Chicago Board Options Exchange)**
The CBOE (Chicago Board Options Exchange) Volatility Index® (VIX®) is a key measure of market expectations of near-term volatility conveyed by S&P 500 stock index option prices.

**Compustat**
Compustat North America is a database of U.S. and Canadian fundamental and market information on active and inactive publicly held companies. It provides more than 300 annual and 100 quarterly Income Statement, Balance Sheet, Statement of Cash Flows, and supplemental data items. Compustat Global is a database of non-U.S. and non-Canadian fundamental and market information on more than 33,900 active and inactive publicly held companies with annual data history from 1987.

**S&P Compustat for legacy FTP only**
- S&P Compustat Bank
- S&P Compustat Executive Compensation
- S&P Compustat Global
- S&P Compustat North America - annual update (current + historical data)
- S&P Compustat North America - monthly update (current + historical data)
- S&P Compustat Historical Segments

**CRSP**
The Center for Research in Security Prices (CRSP) maintains the most comprehensive collection of security price, return, and volume data for the NYSE, AMEX and NASDAQ stock markets. Additional CRSP files provide stock indices, beta- and cap-based portfolios, treasury bond and risk-free rates, mutual funds, and real estate data.

**CRSP Indexes (Annual)**
- CRSP Stock (Annual)
- CRSP Mutual Funds (Quarterly)

**CUSIP Master**
The CUSIP Master Files provide CUSIP numbers, standardized descriptions and additional data attributes for over 5 million corporate, municipal and government securities offered in North America.
**Dow Jones Averages & Total Return Indexes**
The Dow Jones Averages are comprised of The Daily and Monthly Dow Jones Composite (DJA), as well as The Dow Jones Industrial (DJI), The Dow Jones Transportation (DJT), The Dow Jones Utility (DJU), The Dow 10, and The Dow 5.

**Direct Marketing Educational Foundation**
Four individual data sets, each containing customer buying history for about 100,000 customers of nationally known catalog and non-profit database marketing businesses are available through DMEF.

**SEC Disclosure of Order Execution Statistics**
As a result of Rule 11Ac1-5, market centers that trade national market system securities must make monthly, electronic disclosures of basic information concerning their quality of executions on a stock-by-stock basis, including how market orders of various sizes are executed relative to the public quotes and information about effective spreads - the spreads actually paid by investors whose orders are routed to a particular market center.

**Eventus software**
Eventus performs event studies using data read directly from CRSP stock databases or pre-extracted from any source. The Eventus system includes utility programs to convert calendar dates to CRSP trading day numbers, convert CUSIP identifiers to CRSP permanent identification numbers, and extract event study cumulative or compounded abnormal returns for cross-sectional analysis.

**FDIC Call Report**
The Federal Deposit Insurance Corporation (FDIC) datasets contains historical financial data for all entities filing the Report of Condition and Income (Call Report) and some savings institutions filing the OTS Thrift Financial Report (TFR). These entities include commercial banks, savings banks, or savings and loans.

**Fama-French portfolios and factors**
The Fama-French Portfolios are constructed from the intersections of two portfolios formed on size, as measured by market equity (ME), and three portfolios using the ratio of book equity to market equity (BE/ME) as a proxy for value.

**Federal Reserve Board Foreign Exchange Rates, Interest Rates, and State Composite Indexes**
The Federal Reserve Bank Reports in WRDS contain three databases collected from Federal Reserve Banks: two of them come from Reports published from the Federal Reserve Board; the other one comes from the Federal Reserve Bank of Philadelphia.

**Thomson Reuters I/B/E/S**
I/B/E/S International Inc. created their Academic Research Program over 30 years ago to provide both summary and individual analyst forecasts of company earnings, cash flows, and other important financial items, as well as buy-sell-hold recommendations.

**Thomson Reuters I/B/E/S Guidance**
I/B/E/S Guidance is a feed that offers quantitative (numeric) company expectations from press releases and transcripts of corporate events with First Call and I/B/E/S earnings forecasts. This offering enables investment professionals to access company expectations alongside earnings forecasts in a single feed, and most importantly, direct from the market leading source.
The Marketing Fact Book contains data on grocery store purchases from a representative sample of static qualifying U.S. panelist households to help make intelligent inferences for strategic planning and decision making. These purchases are continuously tracked across all UPC-coded brand-items in all categories.

OptionMetrics by IvyDB
Ivy DB OptionMetrics is a comprehensive source of historical price and implied volatility data for the US equity and index options markets. Ivy DB OptionMetrics contains historical prices of options and their associated underlying instruments, correctly calculated implied volatilities, and option sensitivities.

Philadelphia Stock Exchange Currency Options and Implied Volatility
As one of North America’s primary marketplaces for the trading of stocks, equity options, index options and currency options, the PHLX continues to be a market leader in the development and introduction of innovative new products and services.

The Penn World Tables Database
The Penn World Tables provides national income accounts-type of variables converted to international prices. The homogenization of national accounts to a common numeraire allows valid comparisons of income among countries.

Thomson Reuters Institutional Managers (13f) Holdings
Thomson-Reuters Institutional Holdings (13F) Database provides Institutional Common Stock Holdings and Transactions, as reported on Form 13F filed with the SEC.

Thomson Reuters Insiders Filing Data
The Insider Filing Data Feed (IFDF) is designed to capture all U.S. insider activity as reported on Forms 3, 4, 5, and 144 in line-by-line detail.

Thomson Reuters DealScan
DealScan provides information on the global syndicated bank loan market. It provides access to Thompson Reuters database of detailed terms and conditions on over 240,000 loan transactions that finance M&A activity, working capital needs and other general corporate purposes for loan participants world-wide.

Mergent Fixed Income Securities Database (FISD)
The Mergent Fixed Income Securities Database (FISD) is a comprehensive database of publicly-offered U.S. bonds. FISD contains issue details on over 140,000 corporate, corporate MTN (medium term note), supranational, U.S. Agency, and U.S. Treasury debt securities and includes more than 550 data items. FISD provides details on debt issues and the issuers, as well as transactions by insurance companies.

FINRA TRACE corporate bond trades
The TRACE Fact Book—based on aggregated data as entered into the Trade Reporting and Compliance Engine (TRACE)—is intended to give a historical perspective of the over-the-counter (OTC) U.S. corporate bond, agency debenture, asset-backed and mortgage backed security markets.
Institutional Shareholder Services (RiskMetrics/IRRC)-Directors Data
Data on corporate directors of the S&P 1500 companies back to 1996. Data variables include: director independence, stock ownership, attendance, board committee service, primary employment category and company, and interlocking directorships.

Corporate Takeover Defense
Information on takeover defense and other corporate governance provisions for major US firms.