

Clemson Subscriptions to WRDS Datasets (Items in gray on the WRDS web site are not searchable)

Compustat

Compustat North America is a database of U.S. and Canadian fundamental and market information on more than 24,000 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.

Available datasets:

Compustat North America - Quarterly Updates

Compustat North America - Updated Annually

Executive Compensation

Compustat Global

The Compustat Global database provides authoritative financial and market data, focusing on the non-U.S. and non-Canadian marketplace. Our recent global data initiatives have increased our total active company population to over 28,500 companies.

Available datasets:

Fundamentals Annual

Fundamentals Quarterly

Security Daily

Legacy - Global FTP

Legacy - North America FTP

Tools

Financial Statements Annually Updated

Financial Statements Quarterly Updated

AuditAnalytics

AuditAnalytics provides detailed audit information on over 1,200 accounting firms and 15,000 publicly registered companies. Know auditing details and fees paid for specific services. Create reports by auditor, fees, location, and industry.

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

Blockholders contains standardized data for blockholders of 1,913 companies. Blockholders' data is reported by firm for the period 1996-2001.

CBOE (Chicago Board Options Exchange) Volatility Index

A measure of market expectations of near-term volatility conveyed by S&P 500 stock index option prices.

CRSP (The Center for Research in Security Prices)

Collection of monthly and daily security price, return, and volume data for the NYSE, AMEX and NASDAQ stock markets.

Available Datasets: Annual Updates

Monthly Stocks

Daily Stocks

(DMEF) 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 to approved academic researchers for use within academic situations.

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.

FDIC Call Report

The Federal Deposit Insurance Corporation (FDIC) dataset contains financial data and history of 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 Research Portfolios and Factors, Pastor-Stambaugh Liquidity, and Sadka Liquidity

Fama-French Research 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. Returns from these portfolios are used to construct the Fama-French Factors.

Federal Reserve Bank Reports (Foreign Exchange Rates, Interest Rates, and State Composite Indexes)

The Federal Reserve Bank Reports contains three databases collected from Federal Reserve Banks. Two of them (Foreign Exchanges and Interest Rates) come from reports published for the Federal Reserve Board (H.10 and H.15 reports). The other one contains the Coincident State Indexes from the Federal Reserve Bank of Philadelphia.

(PHLX) Currency Options and Implied Volatility

The Philadelphia Stock Exchange's United Currency Options Market (UCOM) offers choice of expiration date, strike (exercise) price, premium payment and any combination of 10 currencies currently available for a total of 100 possible currency pairs.

Penn World Tables

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.

SEC Disclosure of Order Execution Statistics

SEC-mandated Disclosure of Order Execution Statistics

TRACE

Trade Reporting and Compliance Engine is NASD's over-the-counter (OTC) corporate bond market real-time price dissemination service. The TRACE Historical Time and Sales data is available through WRDS. The information collected and disseminated for all publicly traded corporate bonds by TRACE includes the time of execution, price, yield, and volume.