WRDS – Contents

- **Bank Regulatory:**
  Contains data about bank holding companies, FDIC/OTS deposits and merger information. In addition to that accounting data such as balance sheet data, income statement etc. is available.

- **Blockholders:**
  Contains standardized data for blockholders of 1913 companies in the period 1996-2001. The data was cleaned from biases and mistakes usually observed.

- **CBOE (Volatility) Indexes:**
  Is a key measure of market expectations of near-term volatility conveyed by S&P 500 stock index option prices.

- **Compustat – Capital IQ:**
  Contains data about company fundamentals and market data.

- **CRSP:**
  Contains stock market data including security files, S&P 500 indexes etc. and treasury data. These data are updated once each year.

- **CUSIP:**
  Contains data on issuer and issues of financial instruments within a standard framework. 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.

- **DMEF Academic Data:**
  Consists of four individual data sets. Each data set contains customer buying history for about 100.000 customers of nationally known catalog.

- **Dow Jones:**
  Contains data on various Dow Jones indices including DJA, DJI, DJT, DJU, The Dow 10 and The Dow 5.

- **Event Study by WRDS:**
  Gives the following options: Create visualization of the effect of events, extract detailed in-depth data for analysis, retrieve the behind-the-scenes set of codes and access in-depth documentation on methodologies.

- **Fama-French Portfolio and Factors:**
  Contains data on Fama-French Portfolios including factors at a daily and monthly frequency, Research portfolios with charts. Data on Fama-French liquidity factors are also available.

- **Federal Reserve Bank Reports:**
  Contains data and charts on foreign exchange rates, interest rates, and state composite indexes (legacy).

- **MSRB – Municpal Securities Rulemaking Moard:**
  Contains data on trades that represent transactions by investors and dealers in the over-the-counter market for municipal securities issued by municipal entities.

- **OptionMetrics:**
  Contains data for the US market, US options and US securities. Market data include
    - Index dividend yield
    - Zero coupon yield curve
  Options data include
    - Historical volatility and volatility surface
    - Option prices and volume
    - Standardized options
  Securities data include
    - Security prices
    - History on dividend distribution, exchange listing and security name

- **OTC markets:**
  Contains End-of-Day Pricing data which can be used for pricing and valuation, investment accounting etc. Further access to closing quote, trade and security reference data for securities trading on the OTCQXm OTCQB and OTC Pink Marketplaces are available.

- **Penn World Tables: National Income Accounts (*Penn World Tables*)**
  Contains data on national income accounts-type of variables converted to international prices.

- **PHLX - Philadelphia Stock Exchange:**
  Contains data on currency options and implied volatility.

- **Public:**
  Public data on WRDS come from a variety of sources in the public domain. It contains macroeconomic data including time series of main surveys including CPI, PPI CES etc., and healthcare data.

- **Research Quotient:**
  Contains data on the research quotient.

- **SEC Order Execution:**
  Contains disclosure information. Data is available on WRDS through 2005 and is no longer updated.

- **TRACE:**
  Contains OTC corporate bond and agency debt bond transaction data.