

WRDS

Wharton Research Data Services

Quick Start Guide

Welcome to the Wharton Research Data Services (WRDS) databases. This guide will show you how to get started to access and utilize the wealth of information available from these databases.

This is an Internet-based database service that may be accessed by using one of the network computers in the Business Library in Tyler Hall or the Peninsula Center in Newport News.

Mason School of Business graduate students, faculty and staff may also access this program through the Mason School of Business network using their personal Mason School of Business accounts.

The screenshot shows the WRDS website interface. At the top, there is a navigation bar with links for home, my.wrds, tools, support, forums, news, and about. Below this is a search bar for datasets and the Wharton University of Pennsylvania logo. The main content area features a blue header with the text 'Wharton Research Data Services //The Path to Business Intelligence >' and a 'logout now!' button. On the left, there is a sidebar with a list of links: Home, my.WRDS, Tools, Support, Forums, News, About, and Other Links. The main content area contains a paragraph about WRDS tapping into comprehensive sources of financial, accounting, economic, management, marketing, banking, and insurance data. Below this, there are two tabs: 'Dataset List by Vendor' (selected) and 'Dataset List by Concept'. A section titled 'College of William & Mary' lists providers it subscribes to, including Audit Analytics, COMPUSTAT Global & EMDB, COMPUSTAT North America, CRSP, and I/B/E/S. Another section titled 'Free access data sets:' lists various data sources such as Bank Regulatory, Blockholders, CBOE Indexes, CISDM, DMEF, Dow Jones, FDIC, Fama French, Momentum, and Liquidity, Federal Reserve Bank Reports, PHLX, Penn World Tables, SEC Disclosure of Order Execution, and TRACE. On the right side, there are several promotional boxes: 'CIK Identifiers in Computat Data', 'Need Support?', '2007 WRDS Users Conference presentations', 'NEW Trial Dataset: IPOs from GSOnline', 'Forums@WRDS Latest Topics' with links to forum posts, a 'Search Forums' box with the text 'libes' and a 'go' button, 'About FORUMS@WRDS', and a 'Tips' section with a link to 'Use WRDS Tools to search for companies and variables across databases'.

Introduction

Wharton Research Data Services, or WRDS, is a web-based data management system that allows faculty and students to retrieve information from a wide variety of financial, economic, and marketing data sources.

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Home Page

The opening screen for the WRDS databases is the Home page for the program.

The screenshot shows the Wharton Research Data Services (WRDS) Home Page. At the top, there is a navigation bar with links for home, my.wrds, tools, support, forums, news, and about. Below the navigation bar, there is a search bar for datasets. The main content area is divided into several sections. On the left, there is a sidebar with navigation links: Home, my.WRDS, Tools, Support, Forums, News, About, and Other Links. The central section features a 'Library IP-Authentication Accounts Connectivity Issues' banner, followed by a 'WRDS Capacity Expansion Plans' announcement. Below this, there is a section for 'WRDS' describing its comprehensive sources of financial, accounting, economic, management, marketing, banking, and insurance data. Two tabs are visible: 'Dataset List by Vendor' (selected) and 'Dataset List by Concept'. Under the 'Dataset List by Vendor' tab, there is a list of providers: Audit Analytics, COMPUSTAT Global & EMDB, COMPUSTAT North America, CRSP, CUSIP Master File, and I/B/E/S. Below this list, there is a section for 'College of William & Mary' subscribers, followed by a list of databases available to all subscribers at no charge: Bank Regulatory, Blockholders, CBOE Indexes, DMEF, Dow Jones, FDIC, Fama French, Momentum, and Liquidity, Federal Reserve Bank Reports, PHLX, Penn World Tables, SEC Disclosure of Order Execution. On the right side, there are several buttons and sections: 'New IBES Data', 'Web Queries Running on New Hardware', 'WRDS E-Learning', 'Need Support?', 'Forums@WRDS Latest Topics' (with links for CRSP trading volume accuracy, IBES Forecast Errors, and Dow Jones Companies' Data), 'Search Forums' (with a search box for 'ibes' and a 'go' button), and 'Tips' (with a link for 'Get Started using SAS in WRDS'). At the bottom right, there is a link for 'WRDS Terms of Use'.

The Home page is the portal by which you may access the various databases included in the Mason School of Business subscription to this service. The databases are grouped in several ways. The default display groups the datasets according to vendor. The alternate grouping is by concept. You may switch between the two listings by clicking on the tabs: **Dataset List by Vendor** and **Dataset List by Concept**.

This close-up screenshot shows the 'Dataset List by Vendor' tab selected. It displays the 'College of William & Mary' subscribers section, which states that they subscribe to datasets from the following providers (for details on datasets and permissions within each group, see [My Permissions](#) in my.WRDS):

- Audit Analytics
- COMPUSTAT Global & EMDB
- COMPUSTAT North America
- CRSP
- CUSIP Master File
- I/B/E/S

Dataset List by Vendor

The **Dataset List by Vendor** tab is the default display when WRDS is first opened. This page has a menu column on the left side of the page with links to a variety of WRDS functions. See page 15 for more information about this menu column.

The datasets are listed in the middle of the page. The primary datasets (see below) are listed first. Then there are datasets listed in the Free Access Datasets section (see page 7).

Next there is a link to WRDS Tools (see page 9) and finally Other Datasets are listed in the last section (see page 11). These datasets are listed for information only. They are not part of the Mason School of Business subscription.

Primary Datasets

The major datasets included in the Mason School of Business subscription to the WRDS service are: **Audit Analytics**, **COMPUSTAT Global & EMDB**, **COMPUSTAT North America**, **CRSP**, **CUSIP Master File**, and **I/B/E/S**.

These datasets are described briefly below:

Audit Analytics provides detailed audit information on more than 1,200 accounting firms and 15,000 publicly registered companies. This dataset provides information on what firm is auditing which company and how much it costs.

COMPUSTAT Global (from Standard and Poor's) provides data covering publicly traded companies in more than 80 countries, representing more than 90% of the world's market capitalization, including coverage of more than 96% of European market capitalization and 88% of Asian market capitalization. S&P's Emerging Markets Data Base (**EMDB**) covers 53 markets and more than 2,200 stocks in developing countries.

COMPUSTAT North America (from Standard and Poor's) provides more than 300 annual and 100 quarterly Income Statement, Balance Sheet, Statement of Cash Flows, and supplemental data items on more than 24,000 publicly traded companies.

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 portfolio, Treasury bond and risk-free rates, and mutual fund databases.

The Committee on Uniform Security Identification Procedures (**CUSIP**) Service Bureau, which is operated by Standard & Poor's for the American Bankers Association, exists for the primary purpose of uniquely identifying issuers and issues of financial instruments within a standard framework, and disseminating this data to the financial marketplace via various media. The **CUSIP Master Files** provide CUSIP numbers, standardized

WRDS taps the most comprehensive sources of financial, accounting, economic, management, marketing, banking, and insurance data. ([More about WRDS](#))

[Dataset List by Vendor](#) [Dataset List by Concept](#)

College of William & Mary subscribes to datasets from the following providers (for details on datasets and permissions within each group, see [My Permissions](#) in my.WRDS):

- [Audit Analytics](#)
- [COMPUSTAT Global & EMDB](#)
- [COMPUSTAT North America](#)
- [CRSP](#)
- [CUSIP Master File](#)
- [I/B/E/S](#)

Access to the following databases is available to all subscribers at no charge:

- [Bank Regulatory](#)
- [Blockholders](#)
- [CBOE Indexes](#)
- [DMEF](#)
- [Dow Jones](#)
- [FDIC](#)
- [Fama French, Momentum, and Liquidity](#)
- [Federal Reserve Bank Reports](#)
- [PHLX](#)
- [Penn World Tables](#)
- [SEC Disclosure of Order Execution](#)
- [TRACE](#)

descriptions and additional data attributes for over 5 million corporate, municipal and government securities offered in North America.

The Institutional Brokers Estimates System (**I/B/E/S**) provides consensus and detail forecasts from security analysts, including earnings per share, revenue, cash flow, long-term growth projections, and stock recommendations.

Clicking on a dataset name will open the page for that dataset. The **COMPUSTAT North**

America dataset is pictured. All the datasets operate in a similar manner. The dataset page features a list of functions that are available and a description of the product.

Clicking on one of the items in the list on the left side of the page will open the search function for that selection. The **Fundamentals Annual** selection is pictured. Each page is a long continuous page with a scroll bar. There are a range of data fields and criteria selections to set up a search. Each selection from the menu on the dataset page will have its own set of data fields and criteria selections.

Once you have made your selections click on the **Submit Request** button near the bottom of the page. Note: The **Save Query** function is not available for this subscription.

[How 'Save Query' works -- Using myWRDS Queries](#)

Once you have submitted your request it is processed and a *Data Request Summary* page is displayed in a new window. This page includes a table with your criteria selections listed. Once the query is completed a message will appear near the bottom of the page with a link to the report.

Data Request Summary	
Data Request ID	071200874
Libraries/Data Sets	comp/funda /
Frequency/Date Range	ann / Jan 1995 - Dec 2006
Search Variable	SIC
Input Codes 1 item(s)	2080
Conditional Statements	n/a
Output format/Compression	txt /
Variables Selected	CONSOL INDFMT DATAFMT POPSRC CURCD COSTAT CONM TIC ACCTSTD ACQMETH ADDR AJEX AJP APDEDATE BSPR COMPST CURNCD CURRTR CURUSCN FDATE FINAL FYEAR ISMOD OGM PDATE
Extra Variables and Parameters Selected	C INDL STD

Your output is complete. Click on the link below to open the output file.

Warning! Fixed-width files that have many data variables have extra header lines that will cause problems when importing to other programs. If you plan to import this data into Excel for example, please use another file format instead.

[071200874.txt](#) (40 KB, 83 observations 29 variables)

Download instructions
Netscape users... Shift-click
Internet Explorer users... Right-click and select "Save Target As..."

Notice:
Your use of WRDS and this data extract must comply with the [WRDS Terms of Use](#). There may be additional usage restrictions that are governed by your institution's licensing of specific databases. If you have any questions about data licensing and appropriate usage, please contact wrds-support@wharton.upenn.edu.

Clicking on the link will open the *File Download* window where you are given the option to open or save the file. Clicking on the **Save** button allows you to select where to save the file and the opportunity to name it. To save the file you must select the F: drive if you are using a floppy disk or the U: drive if you are using a USB Flash Drive.

Clicking on the **Open** button will open the report. The report may be displayed in different formats depending on the selections you make during criteria selection.

	A	B	C	D	E	F	G	H	I	J
	Global Company Key	Data Date	Data Year Fiscal	Ticker Symbol	City	State/Province	Company Annual Descript	Industry Format	Data Format	Populati Source
2	002285	20041231	2004	BA	Chicago	IL	C	INDL	STD	D
3	002285	20051231	2005	BA	Chicago	IL	C	INDL	STD	D
4	002285	20061231	2006	BA	Chicago	IL	C	INDL	STD	D
5	002285	20071231	2007	BA	Chicago	IL	C	INDL	STD	D
6	004839	20041231	2004	F	Dearborn	MI	C	INDL	STD	D
7	004839	20051231	2005	F	Dearborn	MI	C	INDL	STD	D
8	004839	20061231	2006	F	Dearborn	MI	C	INDL	STD	D
9	004839	20071231	2007	F	Dearborn	MI	C	INDL	STD	D
10	005047	20041231	2004	GE	Fairfield	CT	C	INDL	STD	D
11	005047	20051231	2005	GE	Fairfield	CT	C	INDL	STD	D
12	005047	20061231	2006	GE	Fairfield	CT	C	INDL	STD	D
13	005047	20071231	2007	GE	Fairfield	CT	C	INDL	STD	D
14	005073	20041231	2004	GM	Detroit	MI	C	INDL	STD	D
15	005073	20051231	2005	GM	Detroit	MI	C	INDL	STD	D
16	005073	20061231	2006	GM	Detroit	MI	C	INDL	STD	D
17	005073	20071231	2007	GM	Detroit	MI	C	INDL	STD	D
18	005252	20041231	2004	GGG	Minneapolis	MN	C	INDL	STD	D
19	005252	20051231	2005	GGG	Minneapolis	MN	C	INDL	STD	D
20	005252	20061231	2006	GGG	Minneapolis	MN	C	INDL	STD	D
21	005252	20071231	2007	GGG	Minneapolis	MN	C	INDL	STD	D
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Free Access Datasets

Other free access data sets included in the subscription include: **Bank Regulatory; Blockholders; CBOE Indexes; Dow Jones; FDIC; Fama French, Momentum, and Liquidity; Federal Reserve Bank Reports; PHLX; Penn World Tables; SEC Disclosure of Order Execution; and TRACE.** Please note that these datasets change from time to time as WRDS adds or removes datasets from this list. Hovering the mouse pointer over the dataset name will display a short description of the dataset.

The **Bank Regulatory** databases provide accounting data for Bank Holding Companies, Commercial Banks, Savings Banks, and Savings and Loans Institutions. The source of the data comes from the required regulatory forms filed for supervising purposes.

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

The Chicago Board Options Exchange (**CBOE**) Volatility Index (VIX) is a key measure of market expectations of near-term volatility conveyed by S&P 500 stock index option prices. The VIX measures the market's expectation of 30-day volatility. The VIX is based on S&P 500 index option prices and incorporates information from the volatility skew by using a wider range of strike prices rather than just at-the-money series.

Four individual data sets, each containing customer buying history for about 100,000 customers of nationally known catalog and non-profit databases marketing businesses are available through Direct Marketing Educational Foundation (**DMEF**) to approved academic researchers for use within academic situations.

The **Dow Jones** dataset selection covers the Dow Jones Averages and the Dow Jones Total Return Indexes. The Dow Jones Averages are comprised of the Daily and Monthly Dow Jones Composite, as well as the Dow Jones Industrial, the Dow Jones Transportation, the Dow Jones Utility, the Dow 10, and the Dow 5. The Total Return Indexes account for reinvested dividends, and, like all Dow Jones Total Market Indexes, cover 95% of the underlying market.

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 Office of Thrift Supervision (OTS) Thrift Financial Report (TFR). These entities include commercial banks, savings banks, or savings and loans.

Access to the following databases is available to all subscribers at no charge:

- Bank Regulatory
- Blockholders
- CBOE Indexes
- DMEF
- Dow Jones
- FDIC
- Fama French, Momentum, and Liquidity
- Federal Reserve Bank Reports
- PHLX
- Penn World Tables
- SEC Disclosure of Order Execution
- TRACE

The **Fama French, Momentum, and Liquidity** selection provides web queries for the Fama-French factors and portfolios, momentum factors, as well as Pastor-Stambaugh Liquidity Factors.

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.

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

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. Data comes from Alan Heston, Robert Summers and Bettina Aten, Penn World Table Version 6.1, Center for International Comparisons at the University of Pennsylvania, October 2002.

The **SEC Disclosure of Order Execution** selection provides information resulting from Rule 11Ac1-5 that requires 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.

The Trade Reporting and Compliance Engine (**TRACE**) consolidates transaction data for all eligible corporate bonds – investment grade, high yield and convertible debt. As a result, individual investors and market professionals can access information on 100% of over-the-counter (OTC) activity representing more than 99% of total U.S. corporate bond market activity in more than 30,000 securities.

These datasets operate in a similar manner as the primary datasets. Please go to page 5 for information on how these datasets function.

WRDS Tools

Use [WRDS Tools](#) for company search and other services.

Following the list of links to free access datasets there is a link to **WRDS Tools**. Clicking on this link will open the *WRDS Applications* page. This is the same page that is opened when the **Tools** selection in the WRDS menu column or header menu bar is clicked on.

The *WRDS Applications* page has a list of links to various WRDS tools. These links are grouped into the following headings: Search Tools, COMPUSTAT Tools, CRSP Tools, Valuation Tools, TAQ Tools, Other Tools, and Sample Programs (which is divided into three sub-categories: SAS, FORTRAN, and C).

Each of these topics has at least one selection. Clicking on a selection will open the page for that tool.

Clicking on **Company Search** will open the *Company and Identification Search for North America* page.

The other tools pages are similar to this page in operation.

The *Company and Identification Search for North America* page allows you to search over a span of datasets for a company.

The Select Dataset box lists the datasets available for searching. Click on a check box so that a check mark appears in each box for the datasets you want to search. The default display is for all checkboxes to be checked. You must click on the checkbox to de-select it.

In the **Search by** data field you select what to use in your search from the drop-down menu. The selections are **CUSIP Number**, **Ticker Symbol**, and **Company Name**. Next you enter your search term into the **Enter company ticker, cusip or**

WRDS Applications

Search Tools

- [Company Search](#)
- [Company Search for Bureau van Dijk](#)
- [Variable Search](#)

Compustat Tools

- [Financial Statements \(Annually Updated\)](#)
- [Financial Statements \(Quarterly Updated\)](#)
- [Compustat Balance Sheet and Income Statement Extract](#)
- [S&P Index Constituents](#)

CRSP Tools

- [Returns + Decile Assignments](#)
- [Translate to PERMNO/PERMCO](#)
- [Mutual Fund Returns & Fama-French](#)
- [Market Indices](#)
- [Events and Names](#)

Valuation Tools

- [Financial Statements and Stock Returns](#)

TAQ Tools

- [Trade Quote Matching](#)

Other Tools

- [Option Value Calculator](#)
- [Request File Validation](#)

Sample Programs

SAS

- [COMPUSTAT](#)
- [CRSP](#)
- [DRI](#)

Company and Identification Search For North America

This search tool produces tables of company names and associated ID keys from the COMPUSTAT Industrial Annual, CRSP Daily and Monthly, IBES, TAQ, GSIOnline M&A, IRRC, Thomson and OSIRIS databases that primarily cover U.S. and other North American companies. For European companies, see [Company Search for Bureau van Dijk](#).

Select Dataset:

- COMPUSTAT North America
- CRSP Stocks
- IBES Analysts Forecasts and Estimates
- TAQ Trades and Quotes
- GSIOnline Mergers and Acquisitions
- IRRC Takeover Defenses and Directors
- Thomson Institutional Holdings Insiders
- OSIRIS US Company Financials

Search By:

Enter company ticker, cusip, or name:

Company Name search: A company will be displayed if its name contains the search string in any position. Upper and lower case differences are ignored.

Ticker Symbol search: All companies will be displayed whenever they have tickers that either (1) match exactly the search value, (2) precede the search value with a single numeric digit, or (3) follow the search value with a period (only relevant in Compustat and IBES). For example, a search for "PHRM" (or "phrm") would be matched by tickers such as PHRM, 3PHRM, PHRM., PHRM.Y, and 3PHRM.Y. Note that IBES foreign companies usually have ticker symbols that start with "@". Such cases are identified using USFIRM variable and are excluded from the display.

CUSIP search: A company or security will be displayed if the CUSIP starts with the search string. For example, searching by CUSIP Number for "3073" (without the quotes) displays all companies with 3073 in the first 4 digits of their CUSIP numbers (e.g. 30736210 and 30738720 and 30732720 and **not** 03073E10 or 17307310). The six characters in Compustat CNUM, the issuer code, are searched as well.

Date Ranges: Compustat dates represent the start and end fiscal years of the available accounting information for the associated GVKEY. The algorithm used to determine these dates was based on finding valid values for the main balance sheet and income statement items (Compustat Balance Sheet and Income Statement Extract) plus restated items for Sales, Cost of Goods Sold, Depreciation and Amortization, EBIT, Taxes, Net Income/Loss, Long Term Debt, Stockholders' Equity, and Total Assets. Compustat stock price items were ignored (see

name data field. Finally, click on the **Find** button to begin the search.

The results are displayed below the data fields. The example pictured was for a search for ticker symbol ba. Information about this company was found in four datasets: COMPUSTAT, CRSP, IBES, and TAQ. The data is in four tables, one for each dataset. The tables give you information needed to go back to the dataset and find that company. The COMPUSTAT, CRSP, and IBES tables give you information on the date ranges in which the data is available.

Search By: Ticker Symbol

Enter company ticker, cusip, or name:

Search for Ticker Symbol : ba

Compustat, 1 match(es) found

Company Name	Ticker Symbol	CNUM	GVKEY	CIK	DNUM	NAICS	Date Range	Dropout Reason (AFTNT35)
BOEING CO	BA	097023	2285	0000012927	3721	336411	1950 - 2006	

CRSP, 2 match(es) found

Company Name	Ticker Symbol	NCUSIP	PERMNO	PERMCO	SICCD	Name Date	PERMNO Date Range
BOEING CO	BA		19561	20315	3721	19620702	19340905 - 20061229
BOEING CO	BA	09702310	19561	20315	3721	19680102	19340905 - 20061229

IBES, 5 match(es) found

Company Name	Exchange Ticker Symbol	CUSIP	IBES Ticker Symbol	Start Date
BOEING CO	BA	09702310	BA	19760115
BACHE GROUP INC	BA	05635710	BAC0	19780817
BASIC INC	BA	06986910	BAI	19780720
BAKER INDUSTRIES	BA	05725510	BAK	19760115
BELL ALIANT REG	BA.UN	07786310	BUA1	20060720

TAQ, 1 match(es) found

Company Name	Ticker Symbol	CUSIP
BOEING CO	BA	097023105000

Some of the WRDS tool selections will open pages in the dataset sections of the WRDS service. Using these functions is similar to the regular datasets. Please go to page 5 for information about using the datasets.

Other Datasets

Note: These datasets are **NOT** included in the Mason School of Business subscription. They are included in the WRDS interface so that you may look them over to determine if you would want to have them included in the subscription. **The datasets are fully operational EXCEPT they do not give you results for any search.**

The last section of datasets listed on the WRDS home page includes links to programs from providers such as: **Bureau van Dijk, CENTRIS, CISDM, CSMAR, ComScore, Corporate Library, EVENTUS, First Call, GOVPX, GSIOonline, Global Insight, IRI, ISSM, KLD, Mergent FISD, Mutual Fund Links (MFLinks), NYSE TAQ, Nastraq, OptionMetrics, PACAP, Rent Bureau, RiskMetrics (formerly IRRC), S&P Credit Ratings, and Thomson Reuters.**

WRDS also offers access to datasets from the following providers:

- Bureau van Dijk
- CENTRIS
- CISDM
- CSMAR
- ComScore
- Corporate Library
- EVENTUS
- First Call
- GOVPX
- GSIOonline
- Global Insight
- IRI
- ISSM
- KLD
- Mergent FISD
- Mutual Fund Links (MFLinks)
- NYSE TAQ
- Nastraq
- OptionMetrics
- PACAP
- Rent Bureau
- RiskMetrics (formerly IRRC)
- S&P Credit Ratings
- Thomson Reuters

(Note: This list varies from time to time as new datasets are added or deleted.) Clicking on one of these links will open the page for that database.

Descriptions of these datasets follow:

Bureau van Dijk Electronic Publishing provides an extensive suite of financial databases. Available at this web site are: 1) AMADEUS, which includes more than 5,000,000 European private and public companies, 2) Bankscope, which has financial data on 13,000 banks worldwide, and 3) OSIRIS with financial data on more than 38,000 globally listed companies.

CENTRIS is the only national database that continuously collects household information on the choice and use of voice, video, data and electronic products and services. CENTRIS tracks over 75 communications, entertainment and technology areas on a daily basis, at the household level, where it all converges. This integrated research service provides clients

with targeted, accessible, timely, projectable and affordable data through a suite of informational products built upon a core household inventory.

The Center for International Securities and Derivatives Markets (**CISDM**) provides data on Hedge Funds, active CTAs and CPOs.

The China Stock Market & Accounting Research (**CSMAR**) database is designed and developed by GTA Information Technology – one of the major providers of China data. The CSMAR databases offer data on the China stock markets and the financial statements of China's listed companies.

The **ComScore** panelist-level database captures detailed browsing and buying behavior by one hundred thousand Internet users across the United States.

The **Corporate Library** is a source of comprehensive objective corporate governance, compensation, and critical company information. It contains information on over 4,000 U.S. companies and over 40,000 corporate executives and directors.

Eventus Software performs event studies that compute abnormal returns for specific corporate actions or events using data directly from the CRSP stock database.

The **First Call** Historical Database, or FCHD, is a history of First Call's Real Time Earnings Estimates. FCHD sets a new standard for quality and timeliness of historic earnings forecast data.

The **GovPX** Treasury Benchmark prices are for all active and off-the-run Treasury issues. Data includes high, low, open, work-ups, volume, and more.

1) The Mergers and Acquisitions (M&A) Database from **GSIOonline** covers change in control transactions, as well as significant acquisitions or sale of assets, equity, subsidiaries or business divisions. 2) The Registrations & Prospectus (R&P) Database from **GSIOonline** covers registration statements (and associated Prospectus if any) by companies making offerings of securities to the public.

Global Insight databases provide data on national income accounts, balance of payments, foreign debt, exchange rates, money supply and employment – among other national level categories. They also provide data on the IMF series and the OECD series.

Information Resources, Inc. (**IRI**) is the leader in providing point-of-sale information from more than 11,300 grocery stores, as well as some 7,500 drug stores.

The Institute for the Study of Securities Markets (**ISSM**) database contains tick-by-tick data covering the NYSE and AMEX between 1983 and 1992 and NASDAQ between 1987 and 1992. Each year of data is divided into two files, one for trades and one for quotes.

KLD created the Domini 400 SocialSM Index (DS 400 Index), a socially screened, capitalization-weighted index of 400 common stocks. The DS 400 is recognized as the first social investment benchmark. KLD also provides social ratings for all companies in the DS 400.

The Fixed Income Securities Database (**FISD**) for academia is considered the most comprehensive collection of publicly-offered U.S. corporate bond data.

Mutual Fund Links (MFLINKS) tables provides a reliable means to join CRSP Mutual Fund (MFDB) data that covers mutual fund performance, expenses, and related information to equity holdings data in the TEN/CDA S12 datasets. Using MFLINKS allows a researcher to gather detail on holdings for either particular funds or fund families and groups of funds at specific points in time.

The Trade and Quote (**TAQ**) database contains intraday transactions data (trades and quotes) for all securities listed on the New York Stock Exchange (NYSE) and American Stock Exchange (AMEX), as well as NASDAQ National Market System (NMS) and Small Cap issues.

The NASdaq TRade And Quote database (**Nastraq**) database provides intraday trades and quotes for all NASDAQ stocks.

Ivy DB **OptionMetrics** is a comprehensive source of historical price and implied volatility data for the U.S. equity and index options markets. Encompassing more than six years of data, Ivy DB OptionMetrics contains historical prices of options and their associated underlying instruments, correctly calculated implied volatilities, and option sensitivities.

The **PACAP** Research Center creates, maintains, and distributes comprehensive, computerized databases that track capital markets data for eight Pacific-Basin countries on a continuous and systematic basis. PACAP Databases contain extensive information on all listed companies from each country's major stock exchange including: daily security prices and returns, capital distributions, financial statements, market indices and returns, and economic statistics.

RiskMetrics (through ISS Governance Services) is a leader in corporate governance data. They deliver to WRDS two datasets identified as RiskMetrics Group Historical Governance and Historical Directors data.

S&P Credit ratings provides a history of short term commercial credit and corporate bond ratings information at both the issuer and issue levels.

The **Thomson Reuters** Ownership databases cover Mutual Funds Holdings (CDA/Spectrum s12) and 13f Institutional Holdings (CDA/Spectrum s34). The Insiders Filings database contains transaction and holdings information filed with the SEC.

Dataset List by Concept

The **Dataset List by Concept** tab lists the datasets according to the type of information instead

Dataset List by VendorDataset List by Concept

The following is a reference table based on data concept. Note that it does not provide information on your permissions (for details on datasets and permissions within each group, see [My Permissions](#) in my.WRDS):

- [-] Company Financials
 - [-] Balance Sheets and Income Statements
 - [Compustat Industrial Annually](#)
 - [Compustat Industrial Quarterly](#)
 - [Compustat Segment](#)
 - [Compustat Index Fundamentals Annual](#)
 - [Compustat Canadian Annual](#)
 - [Compustat Global Industrial/Commercial \(World\)](#)
 - [BvD Amadeus Financials \(Europe\)](#)
 - [BvD OSIRIS Industrials - Financials \(World\)](#)
 - [CSMAR Financial Statement -- Balance Sheet \(China\)](#)
 - [PACAP Financial Companies \(Accounting Data\) \(Pacific-Basin\)](#)
 - [+] Unrestated Data
 - [+] Company Management and Ownership
 - [+] Earnings Forecasts
 - [+] Mergers & Acquisitions
 - [+] Audit Information
 - [+] Banks
 - [+] Insurance Companies
- [-] Financial Markets and Prices
 - [+] Stock Prices
 - [+] Market Indices and Factors
 - [+] Mutual Funds and 13fs
 - [+] Bonds
 - [+] Derivatives/Options
 - [+] FX Currencies
 - [+] Other
- [-] Other Data
 - [+] Economics
 - [+] Marketing

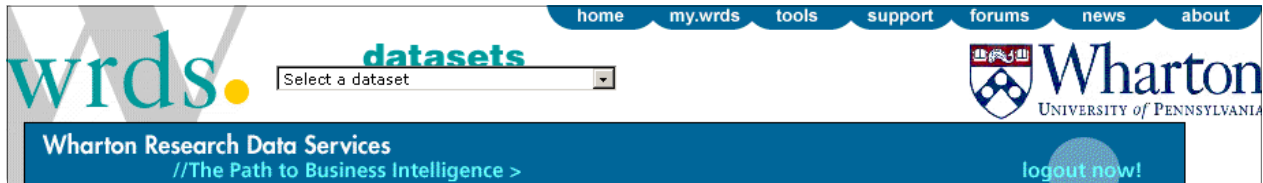
of by vendor. For instance, the datasets listed in the graphic under Balance Sheets and Income Statements are from several vendors. The first five COMPUSTAT datasets are all listed in the menu column on the left side of the COMPUSTAT North America database page. (See page 5 for more information about the COMPUSTAT North America database.)

The advantage of listing datasets by concept is that you may see what is offered by all the vendors to support a particular topic instead being constrained by browsing a single vendor at a time.

Once you open a dataset its operation is the same as if it were opened from the listing by vendors. See page 4 for more information about the listing by vendors.

WRDS Header and Menu Column

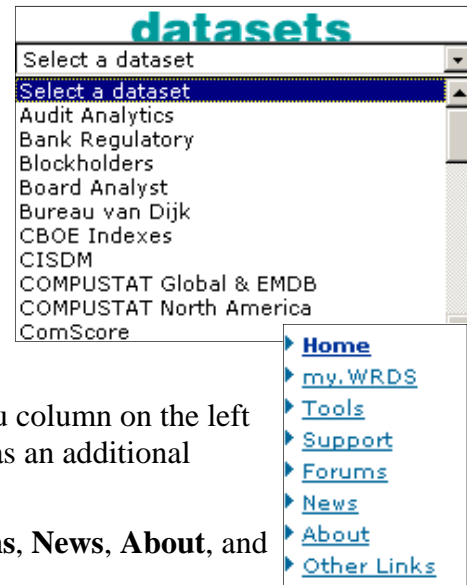
The WRDS program has a menu bar and a data field in the program header.



Datasets Data Field

The **Datasets** data field has a drop-down menu with selections for the various datasets included in the WRDS service. Clicking on one of the selections will open that dataset.

If you open a dataset by selecting it from the listing by vendor or concept in the main part of the page, the dataset name is displayed in the **Datasets** data field in the header.



Menu Bar and Menu Column

The menu bar in the header has the same selections as the menu column on the left side of the page. The one difference is that the menu column has an additional selection for **Other Links**.

The selections are **Home**, **my.WRDS**, **Tools**, **Support**, **Forums**, **News**, **About**, and **Other Links** in the menu column.

Home

The **Home** selections will return you to the *Home* page from any location in the program.

my.WRDS

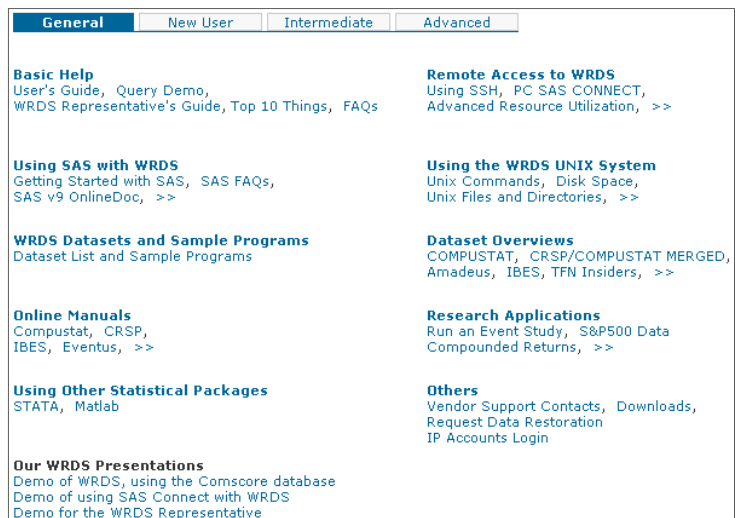
The **my.WRDS** selections open a custom WRDS page with account information. The program is set up for optimum performance and no adjustments are needed.

Tools

The **Tools** selections open the *WRDS Applications* page. this is the same page that is opened by selecting **WRDS Tools** in the main section of the *Home* page. Please go to page 9 for more information about the *WRDS Applications* page.

Support

The **Support** selections open a page with a variety of helpful links. The links may be displayed according to the level of support needed (General, New User, Intermediate, or Advanced). There are



links for users' guides, demos and online manuals as well as other links.

Forums

The **Forums** links will open a *Forums@WRDS* page in a new window. This page lists all the forums available in the WRDS program.

News

The **News** links open the *WRDS.News* page. When this page is opened the menu column displays additional selections under the **News** selection. These new items are: **General News, Data Updates, System News, Media Items, Newsletters, Users Conference, Trade Show Calendar, and Best Paper Awards Sponsorship.**

General News is the initial display when the page is first opened. There are nine years of news items available.

The other selections will open pages with news items pertaining to the selection topic.

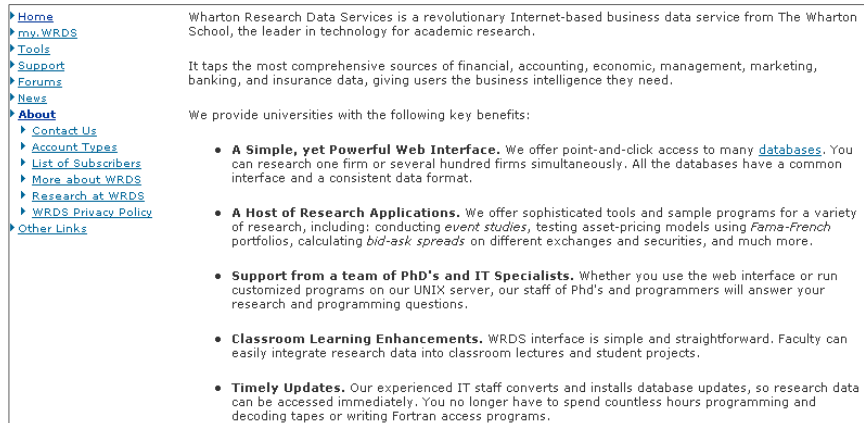


The screenshot shows the WRDS News & Updates page. On the left is a navigation menu with links for Home, my.WRDS, Tools, Support, Forums, News, General News, Data Updates, System News, Media Items, Newsletters, Users Conference, Trade Show Calendar, Best Paper Awards Sponsorship, About, and Other Links. The main content area is titled 'General News' and features an 'Archives' table with years from 2009 to 2001. Below the table, there is a section for 'April, 2009' with the headline 'Several Web Queries Running on New Hardware'. The text describes a capacity expansion project where 70% of web queries are now running on new hardware, listing examples like CRSP, Compustat, OptionMetrics, and BVD. A URL for the beta website is provided at the bottom.

About

The **About** selection will open a page with information about the WRDS service. When **About** is selected six more selections are added to the menu column below the **About** selection.

These are: **Contact Us, Account Types, List of Subscribers, More About WRDS, Research at WRDS, and WRDS Privacy Policy.** Each of these selections will open additional pages with more information.



The screenshot shows the WRDS About page. The left navigation menu includes links for Home, my.WRDS, Tools, Support, Forums, News, About, Contact Us, Account Types, List of Subscribers, More about WRDS, Research at WRDS, WRDS Privacy Policy, and Other Links. The main content area provides an overview of Wharton Research Data Services as a revolutionary Internet-based business data service. It lists key benefits: a simple yet powerful web interface, a host of research applications, support from a team of PhD's and IT specialists, classroom learning enhancements, and timely updates.

Other Links

When selected, the **Other Links** selection will display two more selections under it. These are: **Conferences, and Mutual Fund Bibliography.**

The **Conferences** selection will open a page with a listing of conferences.

The **Mutual Fund Bibliography** selection will open a page where you may submit a paper to WRDS.



The screenshot shows the WRDS Other Links page, which is a vertical list of navigation links: Home, my.WRDS, Tools, Support, Forums, News, About, Other Links, Conferences, and Mutual Fund Bibliography.