

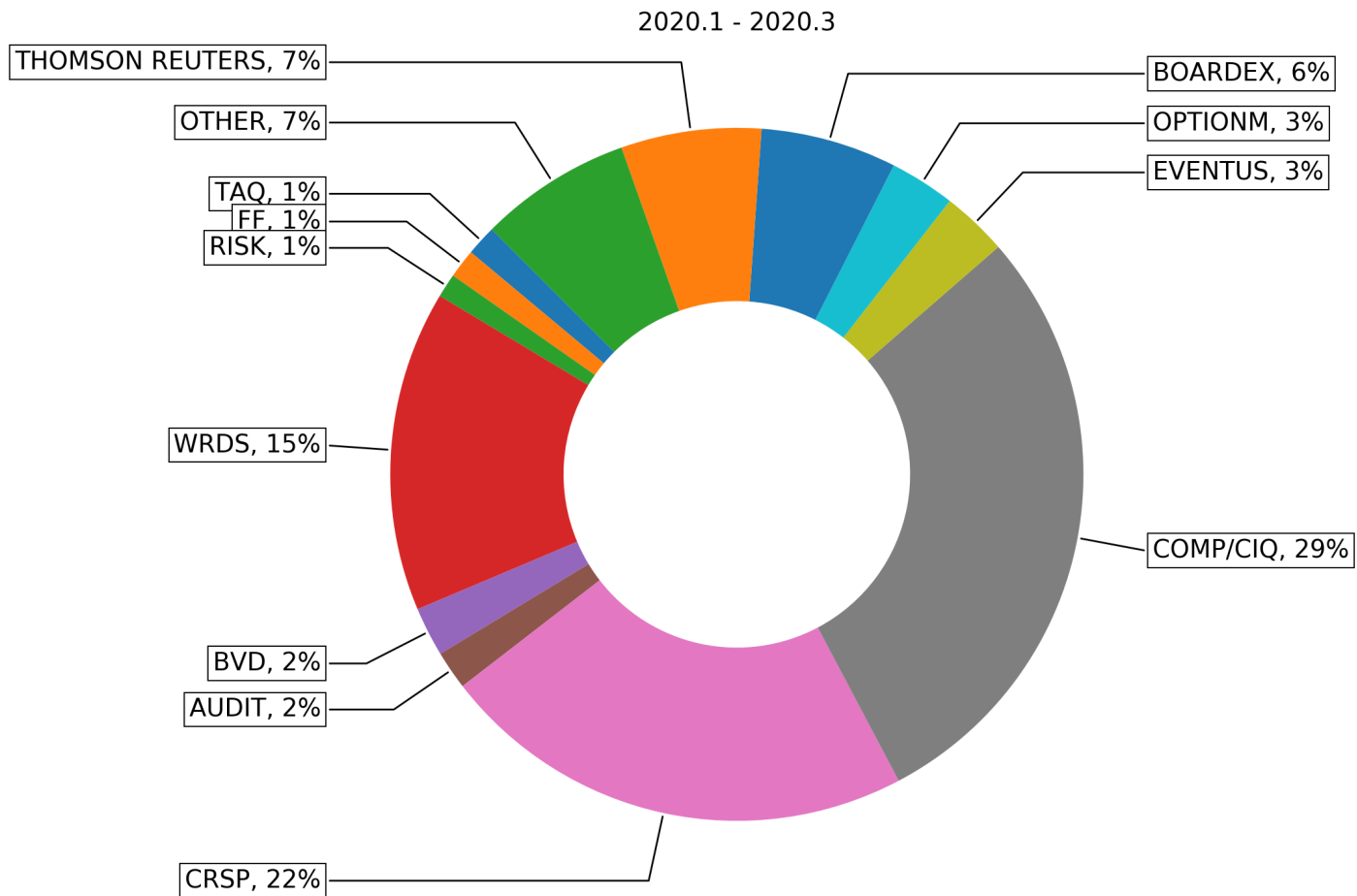


WRDS Research Database Overview

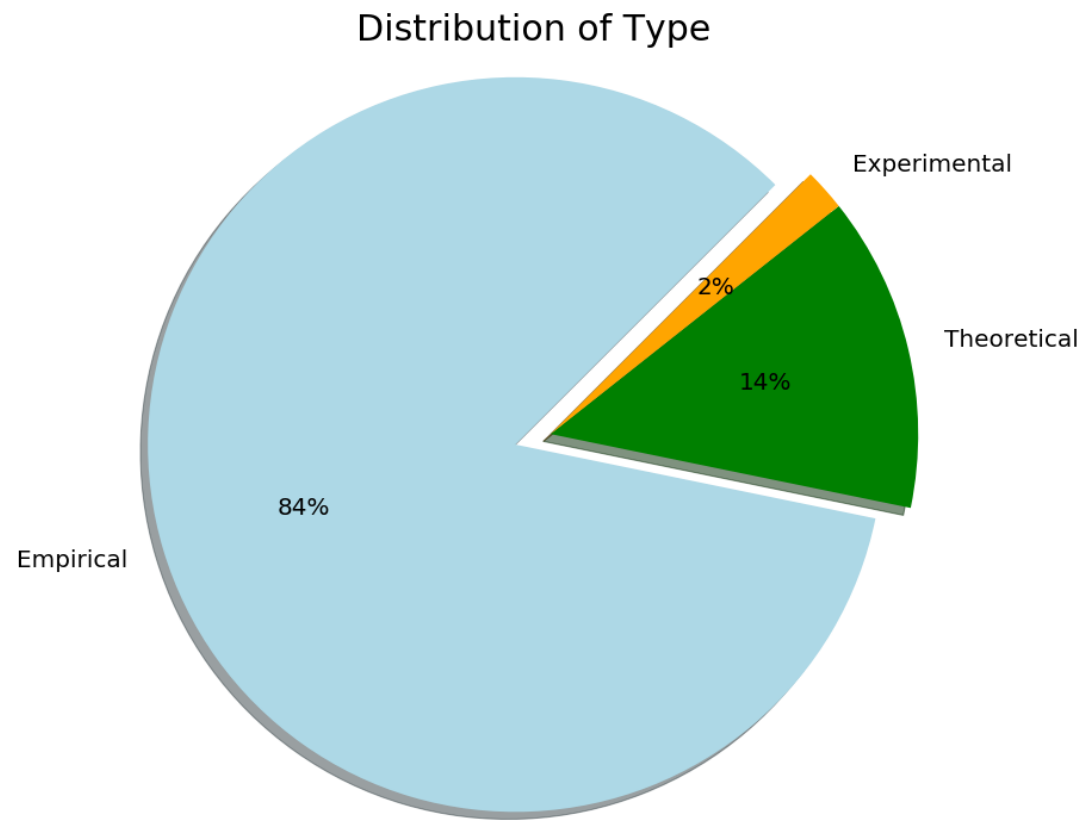
June 2020

WRDS Research Team

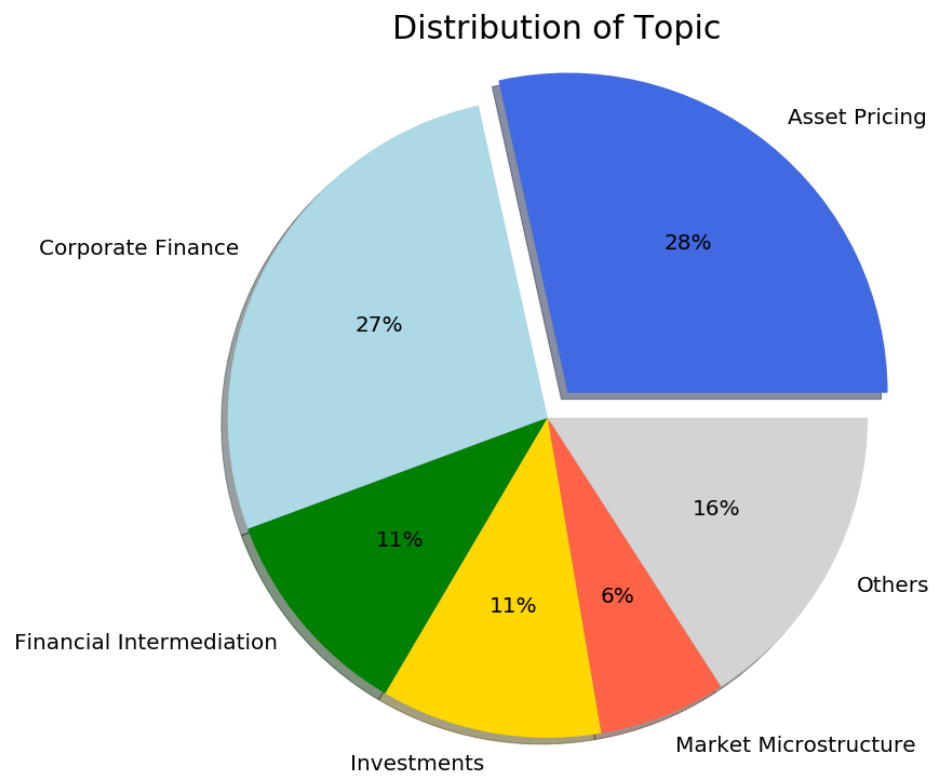
WRDS Database Usage



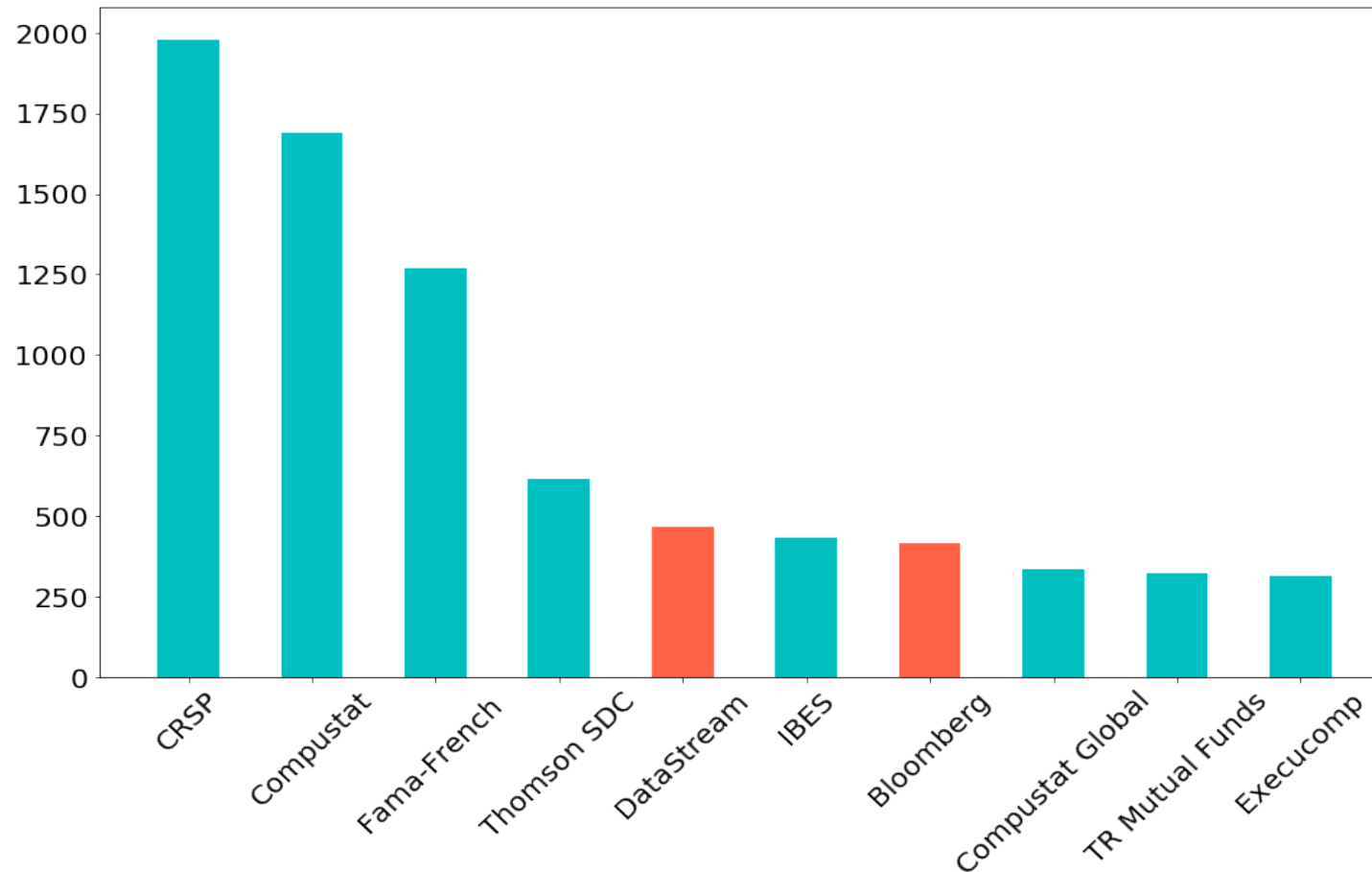
Paper Type

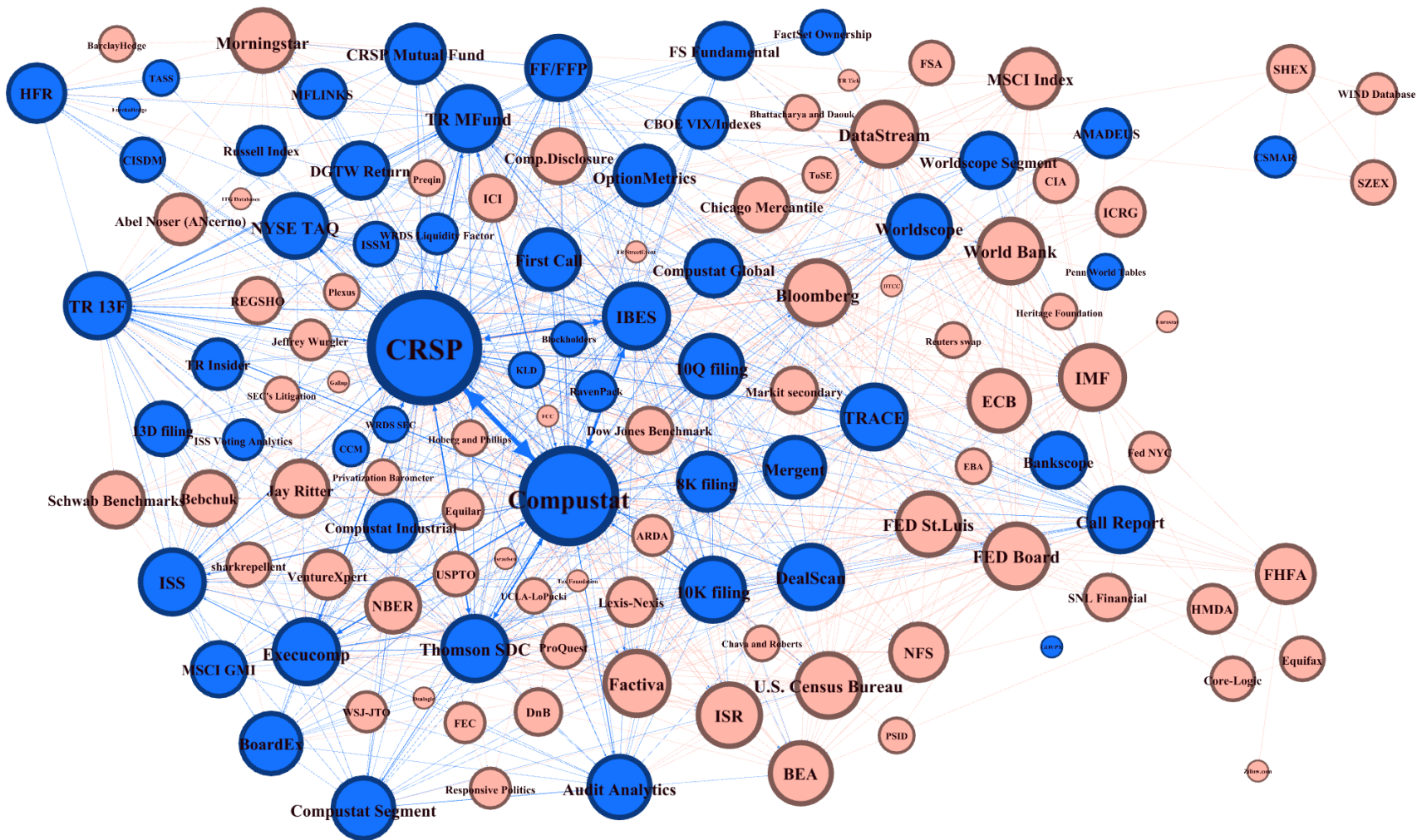


Topic



Top 10 Databases





WRDS Database by Topic



Pricing Data – Valuation and Transaction of Security

Stock (North America)

CRSP: Price, Return, Volume, and Market Capitalization - Daily and Monthly

TAQ: High Frequency Trading Data – Intraday

Intraday Indicators by WRDS: Intraday Indicators pre-calculated using TAQ

Markit Security Finance: Short Selling data

Stock (Global)

Compustat Global: Price, Return, Volume and Market Capitalization

FactSet, TR WorldScope

Pricing Data – Valuation and Transaction of Security, Cont.

Derivative

OptionMetrics: Prices, Volumes, and Implied Volatilities, Greeks, US and Europe

Markit: CDS data

Fixed Income

TRACE: Bond prices, trading volume

Mergent FISD: Bond characteristics, rating

WRDS Bond Returns: pre-calculated bond returns based on TRACE and FISD

MSRB: Municipal Securities Transaction Data

TR DealScan: Commercial loan pricing data

WRDS Database by Topic



Fundamental Data - Extracted From Financial Statements:

Balance Sheet, Income Statement, and Cash Flow from 10-K, 10-Q, 8-K

Compustat – NA, FactSet, Capital IQ, WorldScope

Financial Ratio Suite by WRDS – pre-calculated metrics using COMP at firm and industry level

International Fundamental Data:

Compustat – Global, FactSet, WorldScope

World Indices by WRDS: global market indices based on Compustat Global data

Bureau van Dijk – Orbis: global public and private companies

Fundamental Data - Extracted From Financial Statements: Cont.

Secondary Data:

Segment Data: Geographical, Industry, Customer (*Compustat* or *FactSet Revere*)

Corporate Event Data:

- *Capital IQ Key Developments* – date and key events (e.g. delayed filings, rating change)
- *RavenPack* – Timestamp and headlines of macro and company specific news
- *TR SDC* - M&A and New Issues (IPO SEO)

WRDS Database by Topic



Earnings and Estimate

I/B/E/S – Analysts forecasts, Guidance, Actual earnings

- US data starting 1975
- International data back to 1987

Zacks - analysts' forecasts and their revisions, price targets and recommendations

WRDS Database by Topic



Institutional Ownership Data

Thomson-Reuters 13F Ownership Data (legacy SP feed)

- S34 Data, with history starting in 1980
- Formerly known as CDA Spectrum

Thomson-Reuters Global Ownership Data (OP feed)

- Institutional (Type 2) Data, consistent history from 1999
- US 13F data + non-US aggregated institutional data

Factset 13F Ownership Data (formerly LionShares)

WRDS – SEC 13F Data

- Complete history from June 2013, including original filings & amendments

Fund Ownership Data

TR Mutual Fund Data (legacy SP feed)

- S12 Data, equity holdings every fiscal quarter end from 1980

TR Global Ownership (OP feed)

- Mutual Fund (Type 3), starting from 1999
- US + non-US fund ownership of US and Global equity securities

Factset Fund Ownership Data (formerly LionShares)

CRSP Mutual Fund Database (CRSP MFDB)

- Returns, NAV, expense ratios, loads, 12b1 fees, investment obj, etc
- Holdings available from 2003 and reliable only after June 2010

MFLINKS: Linking table between CRSP MFDB and TR SP

Insider Ownership Data

TR Insider Data

- Stock (Table 1) and Derivative (Table 2) from 1986

WRDS-SEC Insider Data

- Complete Stock and Derivatives history from 2003 + original filings & amendments
- Footnotes (e.g. 10b5, hedges/swaps etc) + detailed filing contents

Audit Analytics Shareholder Activism Data

Executive and Director Ownership Info:

- Comp ExecuComp from 1992-present
- ISS (formerly Risk Metrics, IRRC) for ownership by board members, from 1996
- BoardEx for officers and directors' ownership from 1999 US and Global

Other Ownership Data

Hedge Fund Data:

- Lipper Hedge Fund (TASS)
- Hedge Fund Research
- EurekaHedge Indices

Preqin

- Alternative Investment such as VC and PE

WRDS Database by Topic



Others

People related:

BoardEx, Compustat ExecuComp, Capital IQ People Intelligence

News related:

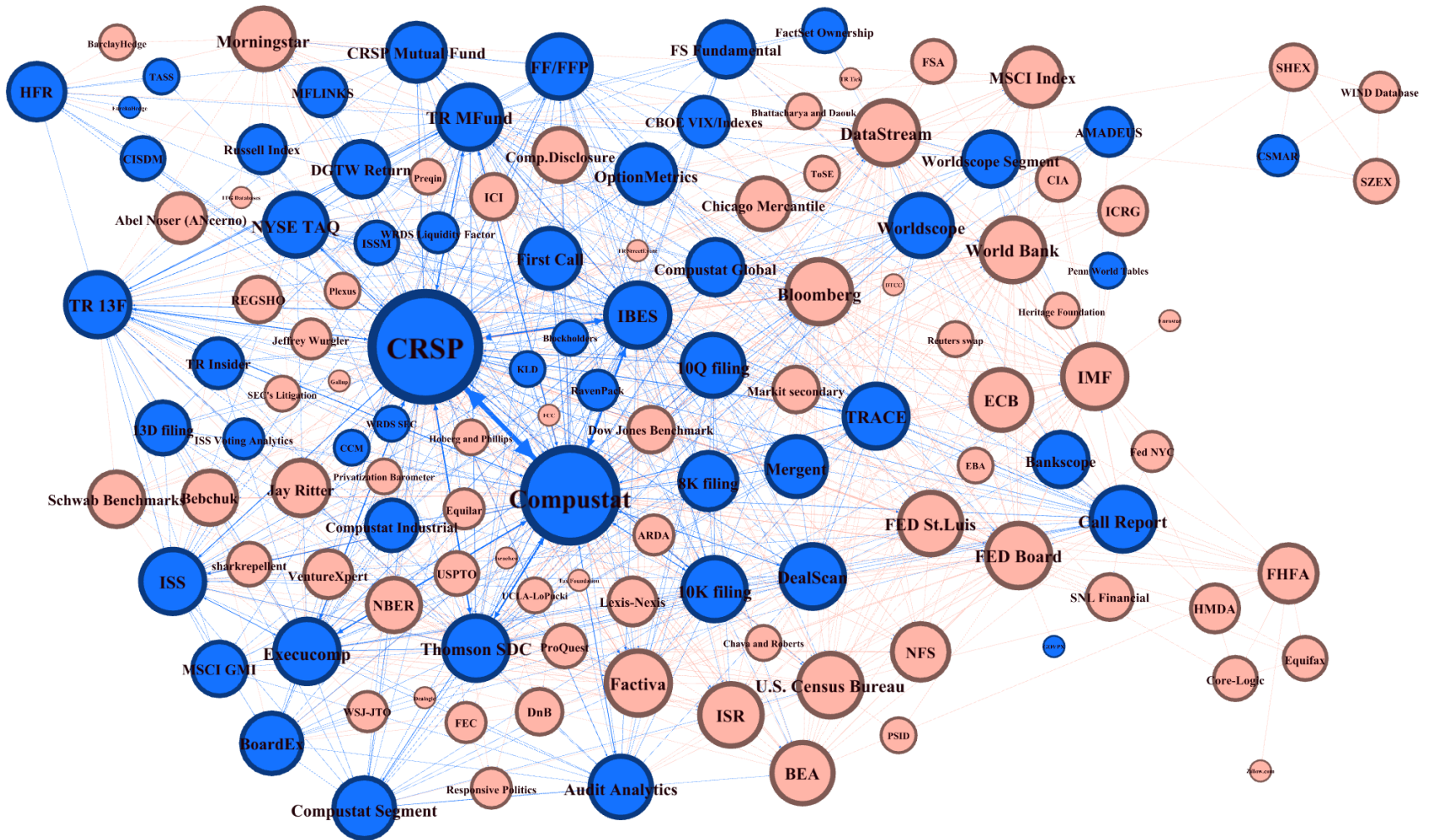
RavenPack, Capital IQ Key Development

ESG/CSR related:

Sustainalytics, RepRisk, MSCI ESG KLD

Public Filing related:

WRDS SEC Analytics, WRDS Insiders



Other Tools – WRDS Linking Suite

- **Bond CRSP Link** allows users to directly link fixed income data at the individual bond level to the equity data from the CRSP database.
- **BoardEx CRSP Compustat Link** provides the link of Boardex companies with CRSP-Compustat universe
- **CRSP Compustat Link by CUSIP** SAS code allows users to link CRSP PERMNO with COMPUSTAT GVKEY by CUSIP
- **FactSet CRSP Link** links Factset's security id as well as entity id with CRSP identifiers
- **IBES CRSP Link** provides the historical matching of IBES TICKER with CRSP PERMNO.
- **Option Metrics CRSP Link** provides the link between OptionMetrics SECID and CRSP PERMNO
- **TAQ CRSP Link** provides the link between TAQ SYMBOL and CRSP PERMNO
- **TR Insiders - Boardex Link** provides the link between TR Insider PERSONID and Boardex DIRECTORID.
- **Compustat Customer Segment Company Names - GVKEY Link** provides the missing link between abbreviated Customer Segment (Supply Chain) Company Names to GVKEY.
- **Federal Judicial Center Litigation Compustat-CIK Link** provide the link among Docket Numbers, Case keys, GVKEYs and CIKs. Link is provided for Bankruptcy, Civil and Criminal data.



Wharton
UNIVERSITY *of* PENNSYLVANIA