

Clemson Subscriptions to WRDS Datasets

Compustat North America

Includes data on over 23,620 companies (11,902 Active and 11,721 Inactive).
The data history for active and inactive companies includes:

| | |
|--|-------------|
| Annual data | 1950 - 2004 |
| Quarterly data | 1962 - 2005 |
| Segment data | 1998 - 2004 |
| Monthly Stock Price & Dividend History | 1962 - 2004 |

Available datasets:

Annual Updates

- Canadian
- Industrial Annual
- Industrial Quarterly
- Prices, Dividends, and Earnings
- Segments
- Index Fundamentals

Tools

- Balance Sheet and Income Statement Extract
- Financial Statements Annually Updated

(Datasets listed under 'Other Products' are not available)

Compustat Global

An international database including data on 21,917 companies (16,699 Active and 5,218 Inactive). This includes some overlap with Compustat North America; it includes 4,822 United States companies and 777 Canadian companies. This means there are an additional 16,318 companies from 73 other countries. The data history includes data for up to 12 years (1993 - 2004). Of the 16,318 non-North American companies, 10,897 have at least 6 years of annual data history.

Available datasets:

- Global Currency
- Global Financial Services
- Global Industrial/Commercial
- Global Issue

(Datasets listed under 'Emerging Markets' are not available)

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.

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

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.

Disclosure of Order Execution Statistics

SEC-mandated Disclosure of Order Execution Statistics

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 Portfolios and Factors

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 (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.

Currency Options and Implied Volatility (PHLX)

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 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.