

WRDS – Datasets available to University of Melbourne

Library	Descriptions	Permissions
Audit Analytics	Access detailed audit information on over 1,200 accounting firms and 15,000 publicly registered companies. Know who is auditing whom and how much they are paying for what services. Create reports by auditor, fees, location, industry and much more...	
audit.aud	Audit During	Subscribed
audit.bop	Benefit Plan Opinions	Subscribed
audit.cblock	Audit Analytics Company Block	Subscribed
audit.cur	Current Auditors, Auditor Changes, Audit Fees, Audit Fees with Restatements	Subscribed
audit.dirc	Audit Director and Officer Changes	Subscribed
audit.nonr	Audit Non-reliance Restatements	Subscribed
audit.nt	Audit Non-timely Filer Information	Subscribed
audit.rop	Audit Opinions	Subscribed
audit.soxc	Sox 302 and 404 Controls	Subscribed
Bank Regulatory	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 filled for supervising purposes.	
bank.all	Bank Regulatory Database	Subscribed
Blockholders	This dataset contains standardized data for blockholders of 1,913 companies. The data was cleaned from biases and mistakes usually observed in the standard source for this particular type of data. Blockholders' data is reported by firm for the period 1996-2001.	
block.all	Blockholders Database	Subscribed
Bureau van Dijk	Bureau van Dijk Electronic Publishing provides an extensive suite of financial databases. Available at this web site are: (1) AMADEUS, which includes over 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 over 38,000 globally listed companies.	
bvd.bankscope	BankScope	Subscribed
CBOE Indexes	The CBOE (Chicago Board Options Exchange) 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.	
cboe.all		Subscribed
COMPUSTAT Global & EMDB	Compustat Global provides data covering publicly traded companies in more than 80 countries, representing over 90% of the world's market capitalization, including coverage of over 96% of European market capitalization and 88% of Asian market capitalization. S&P's EMDB covers 53 markets and more than 2,200 stocks in developing countries.	
comp.global	Global Vantage	Subscribed
emdb.daily	S&P Emerging Markets Database Daily	Subscribed
emdb.monthly	S&P Emerging Markets Database Monthly	Subscribed
emdb.stkid	S&P Emerging Markets Database Stock ID	Subscribed

COMPUSTAT North America	COMPUSTAT (from Standard & 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 held companies.	
comp.backdata	Company Financials Backdata (Base Product: Industrial, Segments+)	Subscribed
comp.bank	Bank	Subscribed
comp.execucomp	Executive Compensation	Subscribed
comp.full	Company Financials (Base Product: Industrial, Segments +) Price, Dividends, Earnings-- Active Equities (Active, Inactive Equities)Segments -- Inactive Companies (research file)	Subscribed
comp.segbackdata	Segments Backdata	Subscribed
comp.segresearchback data	Segments Backdata -- Inactive Companies (research file)	Subscribed
compq.all	Compustat Full -- Quarterly Update Version	Subscribed
CRSP	The Center for Research in Security Prices 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.	
crsp.ccmerged	CRSP/Compustat Merged	Subscribed
crsp.dailystocks	Daily Stocks	Subscribed
crsp.indices	Indices NYSE, AMEX, NASDAQ & S&P	Subscribed
crsp.monthlybonds	Monthly Bonds	Subscribed
crsp.monthlystocks	Monthly Stocks	Subscribed
CUSIP Master File		
cusip.all	CUSIP Master	Subscribed
DMEF	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.	
dmeff.all	Direct Marketing Educational Foundation	Subscribed
Dow Jones	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.	
djones.all	Dow Jones Averages & Total Return Indexes	Subscribed
EVENTUS	Eventus Software performs event studies that compute abnormal returns for specific corporate actions or events using data directly from the CRSP stock database.	
evts.all	Eventus software	Subscribed
Fama French, Momentum, and Liquidity	Web queries for the Fama-French factors and portfolios, momentum factors, as well as Pastor-Stambaugh Liquidity Factors.	
ff.all	Fama-French portfolios and factors	Subscribed

FDIC	The Federal Deposit Insurance Corporation 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.	
fdic.all	FDIC Call Report	Subscribed
Federal Reserve Bank Reports	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.	
frb.all	Foreign Exchange Rates, Interest Rates, and State Composite Indexes	Subscribed
I/B/E/S	The Institutional Brokers Estimates System provides consensus and detail forecasts from security analysts, including earnings per share, revenue, cash flow, long-term growth projections and stock recommendations.	
ibes.all	IBES Forecasts, Recommendations & Actuals-- Individual and Summary	Subscribed
Mergent FISD	The Fixed Income Securities Database (FISD) for academia is considered the most comprehensive collection of publicly-offered U.S. Corporate bond data.	
fisd.fisd	FISD Database	Subscribed
fisd.naic	FISD transactions	Subscribed
NYSE TAQ	The Trade and Quote 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.	
taq.2002	Intraday Trades & Quotes-NYSE, AMEX, NMS, Small Caps 2002	Subscribed
taq.2003	Intraday Trades & Quotes-NYSE, AMEX, NMS, Small Caps 2003	Subscribed
taq.2004	Intraday Trades & Quotes-NYSE, AMEX, NMS, Small Caps 2004	Subscribed
taq.2005	Intraday Trades & Quotes-NYSE, AMEX, NMS, Small Caps 2005	Subscribed
taq.regsho2005	NYSE Short Sales 2005	Subscribed
OptionMetrics	Ivy DB OptionMetrics is a comprehensive source of historical price and implied volatility data for the US equity and index options markets. Encompassing data since 1996, Ivy DB OptionMetrics contains historical prices of options and their associated underlying instruments, correctly calculated implied volatilities, and option sensitivities.	
optionm.all	IvyDB by OptionMetrics	Subscribed
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. 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.	
pwt.all	The Penn World Tables Database	Subscribed
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.	
phlx.all	Currency Options and Implied Volatility	Subscribed

RiskMetrics (formerly IRRC)	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.	
risk.directors	Directors Data	Subscribed
risk.governance	Corporate Takeover Defence and Governance Data	Subscribed
S&P Credit Ratings	S&P Credit ratings provides a history of short term commercial credit and corporate bond ratings information at both the issuer and issue levels.	
sprat.all	SP Ratings	Subscribed
SEC Disclosure of Order Execution	As a result of Rule 11Ac1-5, 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	
doe.all	Disclosure of Order Execution Statistics	Subscribed
Thomson Reuters	The Thomson Reuters 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.	
tfn.13f	Institutional Managers (13f) Holdings	Subscribed
tfn.insiderdata	Insiders Filing Data	Subscribed
TRACE	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 percent of OTC activity representing over 99 percent of total U.S. corporate bond market activity in over 30,000 securities.	
trace.all		Subscribed