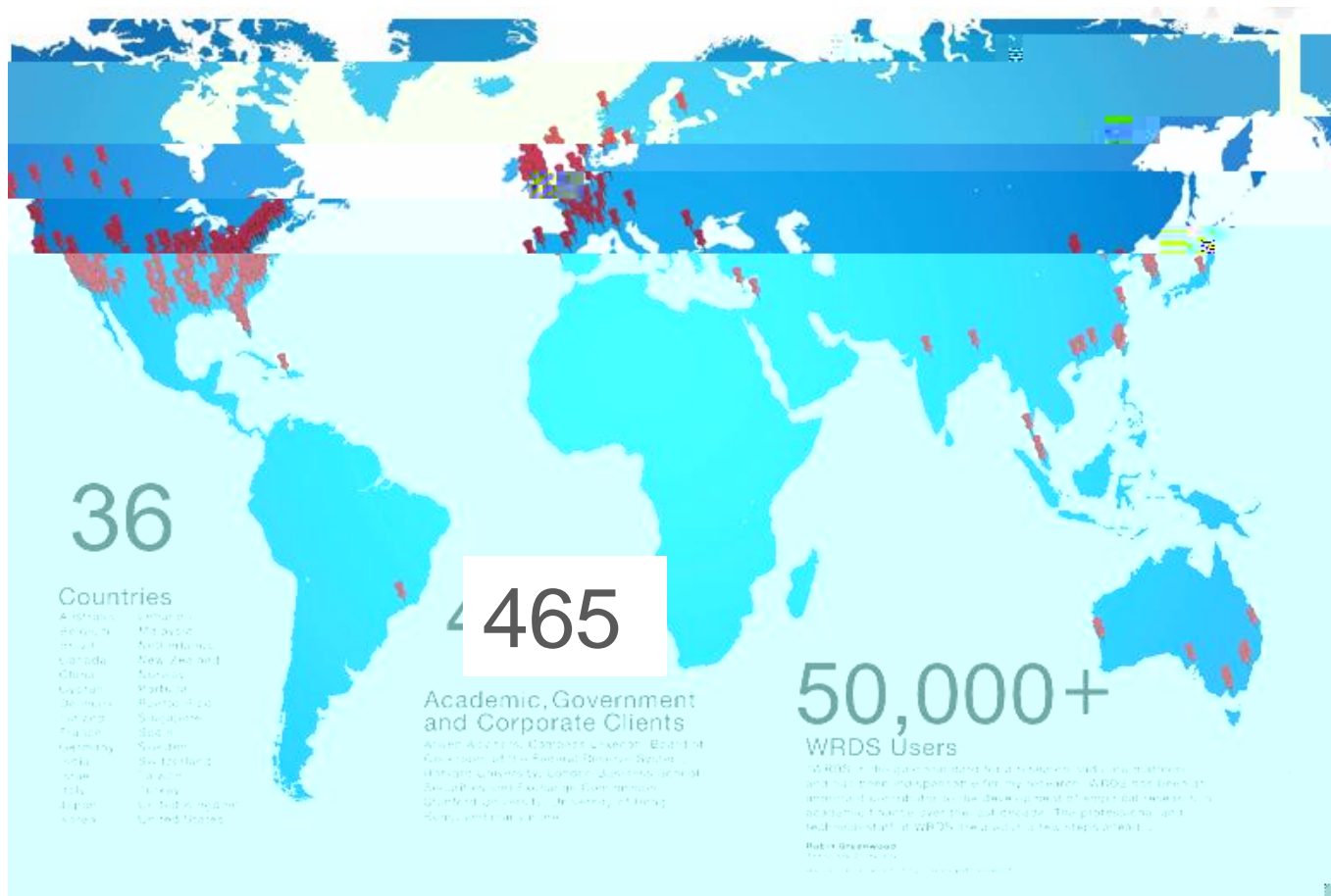


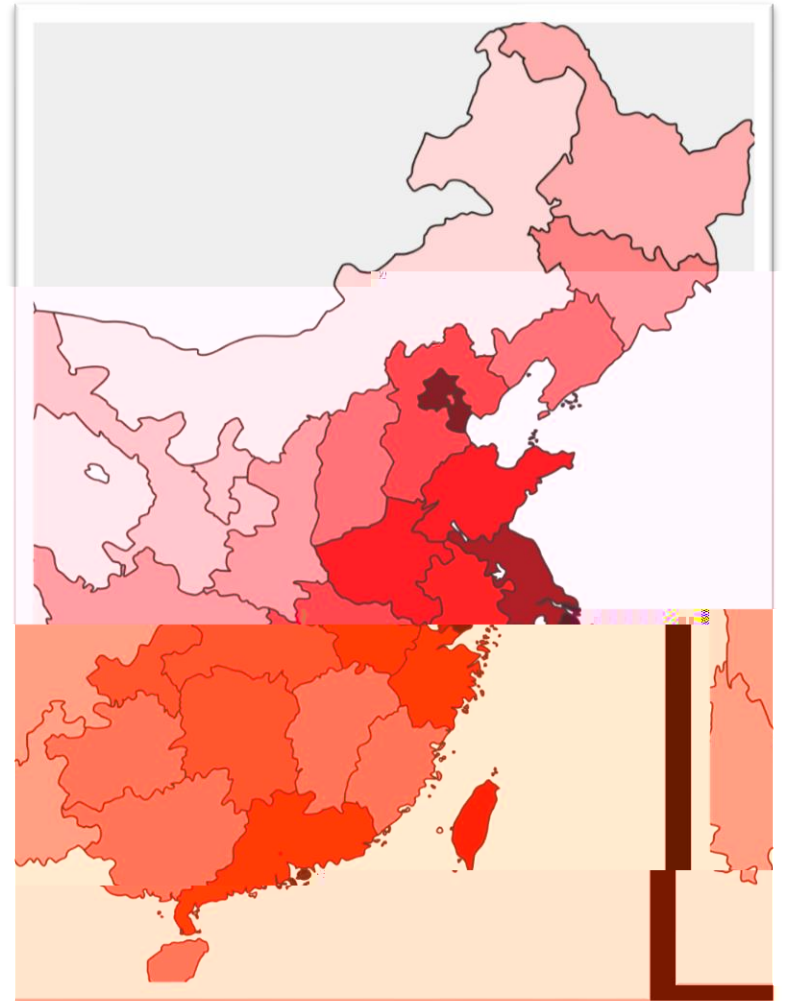
---

The Global Standard for Business Research

# wrds







---

# WRDS

**Financial Statements**

Bureau van Dijk: Amadeus, Bankscope, ISIS, and OSIRIS  
Capital IQ Compustat Fundamental  
Capital IQ Compustat North America Annual & Quarterly  
Capital IQ Compustat Global Fundamentals

**Stock Market Data**

CRSP Stock Monthly & Daily  
Capital IQ Compustat EMDB  
Capital IQ Compustat North American Prices  
Capital IQ Compustat Global Prices  
London Share Price Data (LSPD)  
NYSE Euronext  
CRSP Factset

**ESG & Ratings**

BES  
es

**Fixed Income & Loan Data**

CRSP Treasuries  
Mango.FISDLand.NAIC  
Thomson Reuters DealScan  
TRACE  
Markit CDS

**Corporate Governance**

Capital IQ Compustat Execucomp  
Corporate Library  
RiskMetrics  
KLD

**Earnings Forecasts**

Thomson Reuters  
S&P Ratings Exp  
Zacks

**ESG & Ratings**

es

**WRDS SEC Analytics Suite**

WRDS SEC Filing  
WRDS CIK Linking Tables  
WRDS Filing Exhibits  
WRDS 8-K items

**Other Databases**

Global Insight Economics  
Global Insight Commodities  
Global Insight Market Indices  
Call Reports  
Bank Holding Company Reports

**Ownership Data**

CRSP Mutual F  
HFR  
Thomson Reut  
Thomson Reut  
Thomson Reut  
WRDS MFLIN





)

---

—

### Compustat

130 97%      92,000      /      1950      113,343

### CRSP

1926

ETF    ETF

Option Metrics    IvyDB US      1996

### Factset Revere

BvD      Orbis Bank Focus, Osiris

TAQ      NYSE, AMEX, NMS    SmallCap

Thomson Reuters      13f, Dealscan, IBES, Ownership

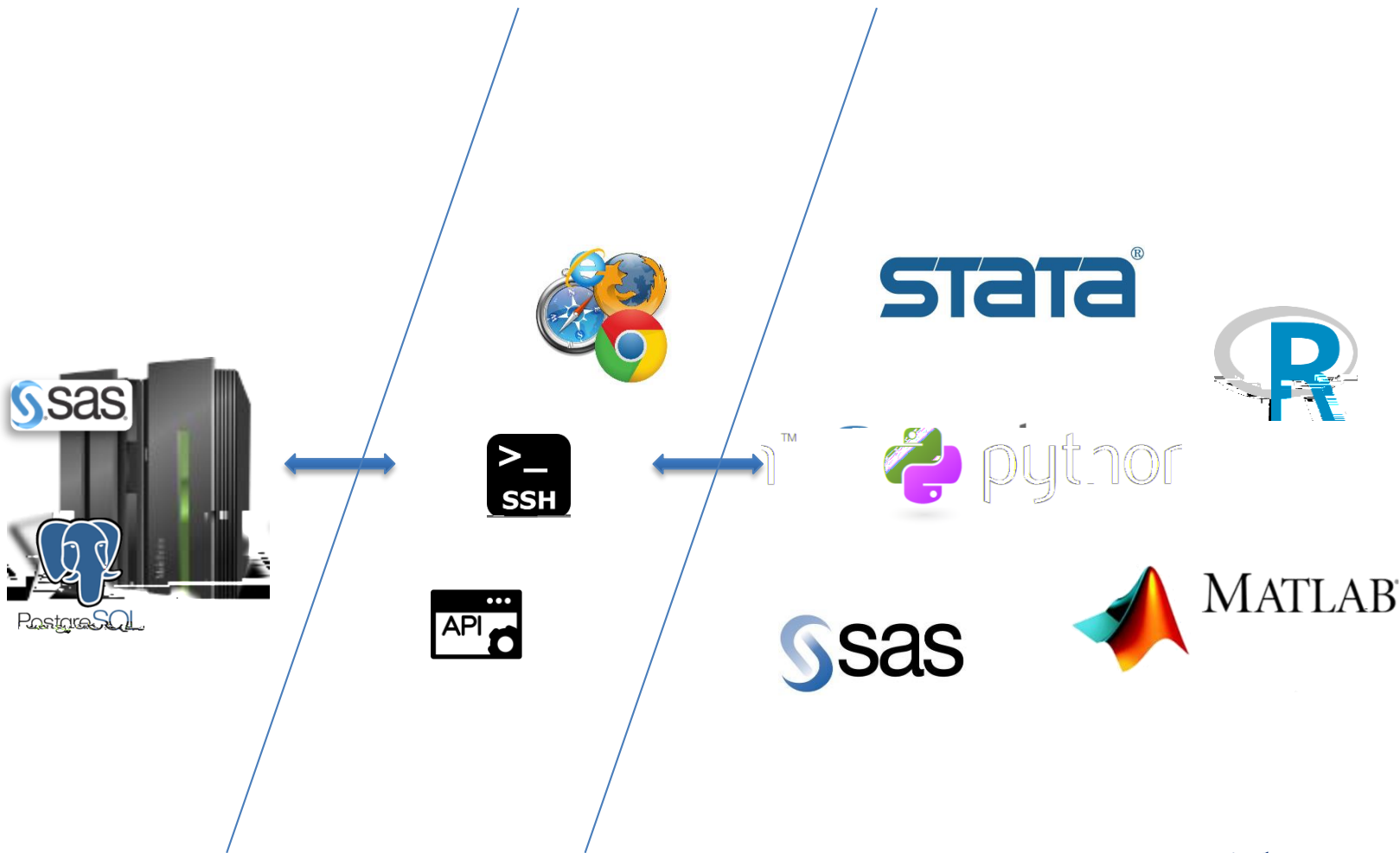
As of 11/28/2018





```
log (remote) Remote option is complete
cpu time      0.09 seconds
run:
proc sort nodupkey; by PERIOD EVENTID;                /*Remove duplicates;*/
run;
NOTE: There were 504 observations read from the data set WORK.EVENT_UPLOAD.
NOTE: 1 observations with duplicate key values were deleted.
NOTE: The data set WORK.EVENT_UPLOAD has 503 observations and 2 variables.
NOTE: PROC SORT used (Total process time)
      real time      0.09 seconds
      cpu time      0.01 seconds
10
11 /* Step Two: Upload formatted file to MREQ and call EVENTS
12 List write=work.wharton.upenn.edu 401;
13 options commid=TCP remote=MREQ;
14 signon user=wharton_prcm1;
NOTE: Remote signon to MREQ commencing (SAS Release 9.03 OIRP66211)
14 1
      Remote User Identification
      Remote User Name:
      Remote Password:
      OK Cancel
Step: Processing submitted statements
Libname dst "/mnt/rdai/Desktop/Dco
data event_upload;
set wharton_dst;
format da YMD8.;
rename da=EVENTDAT;
rename MIPERIOD=PERIOD;
proc sort nodupkey; by PERIOD EVENTDAT;
run;
/* Step Two: Upload formatted file to MREQ and call EVENTS
List write=work.wharton.upenn.edu 401;
options commid=TCP remote=MREQ;
signon user=wharton_prcm1;
submit;
signon fulltimer pm=60;
```







### Sign In

and nonprofit



You must have an account to use WRDS. Please use the form below to request one. If you already have one and want to transfer it, [click here](#).

ross Statistics.  
search  
WRDS

Institution

[Institution not listed?](#)

### Welcome to WRDS!

Wharton Research Data Services (WRDS) is the award-winning research platform business intelligence tool for over 40,000+ corporate, academic, government and n clients at over 400+ institutions in 30+ countries.

WRDS provides the user with one location to access over 250 terabytes of data ac multiple disciplines including Accounting, Banking, Economics, Finance, ESG, and Flexible data delivery options include a powerful web query method that reduces re time, the WRDS Cloud for executing research and strategy development, and the v client server using PCSAS, Matlab, Python and R.

Our Analytics team, located in the Wharton Business School, provides data review and validation services for our clients. We offer a variety of data services including data extraction, data cleaning, data transformation, and data visualization. We also offer a variety of data products including data feeds, data APIs, and data reports. For more information, please contact us at [wharton@wrds.com](#).

WRDS provides access to S&P Capital IQ, CRSP, NYSE, Thomson Global Insight, OptionMetrics and other important business research databases.

From partnerships with data providers such as WRDS Quant Alpha Platform and the Wharton School's OTIS - WRDS is the global gold standard in data management and research, all backed by the credibility and leadership of the Wharton School.

please see the [About section](#).

ebook!

What affiliation type should I use?

First Name

Last Name

Suite

Email (assigned by your institution)

Department (optional)

Desired Username

For additional information, [Connect with us on Facebook](#)



Wharton Research Data Services (WRDS) navigation menu. The 'Support' dropdown menu is highlighted with a red box. The menu items are as follows:

Support	3 Ways to use WRDS	SAS	Dataset List	Contact WRDS Su
Contact	Account Types	R	Data Update Calendar	Vendor Support &
	Library & Lab Access	Python	Vendor Manuals and Overviews	
	Knowledgebase	Stata	All Data Articles →	
	All Getting Started Articles →	Accessing WRDS Data Portals →		

At the bottom right of the menu is a link for 'All Support'.

Wharton Research Data Services (WRDS) navigation menu. The 'Classroom' dropdown menu is highlighted with a red box. The menu items are as follows:

WRDS	ACCOUNTING	INVESTMENTS	SYLLABUS	INTRO TO
ted	Intro to Financial Statements	Beta Visualization	Accounting	Getting Star
s in WRDS?	Income Statement	Market and Firm-Specific Risk	Finance	What Data i
Data	Balance Sheet	Portfolio-Risk Over Time		Finding the
ng Identifiers	Statement of Cash Flows	Most Priorities of Diversification	OTHER TOPICS	Understanding
Studio	Linking Financial Statements	Portfolio Diversification	Macroeconomics	Using SAS
WRDS →	All Accounting →	All Investments →	SEC	All Intro-to
			Text Analytics	

**ACAP**

» Peters and Taylor Total Q

» PHLX

» Hedge Fund Research (HFR)

» IBES

» IHS Global Insight

» IMS – SK&A

» Infogroup

» Institutional

**INTRADAY STOCK INDICATORS**  
by wrds

Intraday Stock Indicators

**New Data on WRDS**

**Bureau van Dijk ORBIS Access**  
information on 40,700 banks (28,000 in Europe)

» Public

» RavenPack News Analytics

» RentBureau

» RopRisk

» Research Quotient

» American Hospital Association

» AuditAnalytics

» Bank Regulatory

» Beta Suite by WRDS

» BoardEx

» Bureau van Dijk

» Calcbench

» CBOE Indexes

» CENTRIS

» Clarivate Analytics

US and 12,700 Non-US).

**Data Coming Soon**

Toyo Keizai Access the most comprehensive earnings information for all listed companies in Japan.

Scheduled for release mid May 2018.

Cortellis-Clarivate Clinical Trials

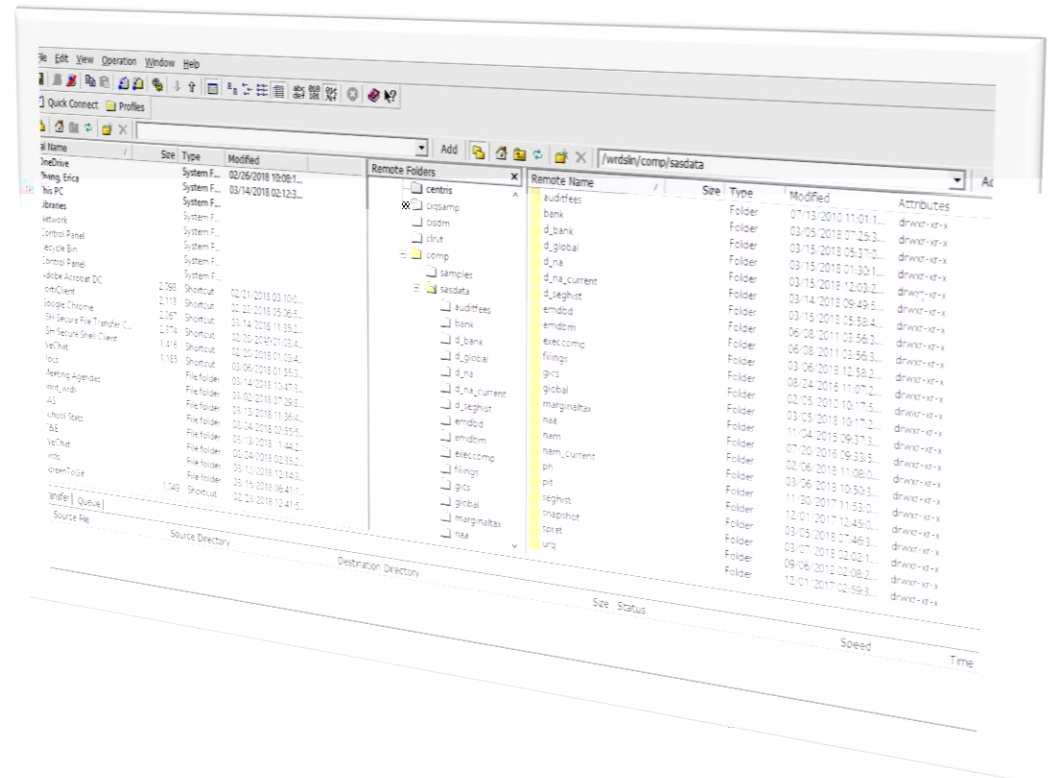
# SSH/SFTP

## SSH/SFTP

Server: wrds-  
cloud.Wharton.upenn.edu

Username:

Password:



---

# PC SAS

SAS

WRDS

1.

```
%let wrds = wrds.wharton.upenn.edu 4016;  
options comamid = TCP remote = WRDS;  
signon username = _prompt_;
```

2.

```
rsubmit;  
  {Program}  
endrsubmit;
```

3.

```
signoff;
```

---

---

---

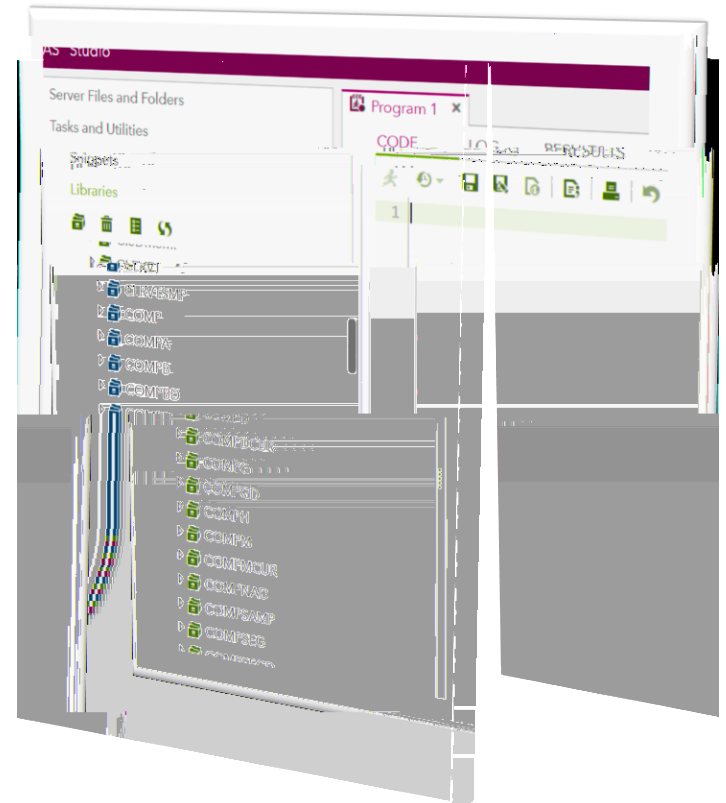
# SAS Studio

PC-SAS

WRDS

PC MAC Ipad

<https://wrds-cloud.wharton.upenn.edu/SASStudio/>



# R Python Stata Matlab

The screenshot shows the Wharton Research Data Services (WRDS) website. The header includes the Wharton University of Pennsylvania logo and the text 'wrds WHARTON RESEARCH DATA SERVICES'. A search bar is present in the top right corner. The main navigation menu is divided into several sections: 'GETTING STARTED', 'PROGRAMMING WITH WRDS', 'USING DATA', and 'INFO'. The 'PROGRAMMING WITH WRDS' section is highlighted with a red rounded rectangle and contains links for 'SAS', 'R', and 'Python'. Other visible links include 'Vendor Support & Contact', 'Account Types', 'Data Update Calendar', and 'All Data Articles'. The page also features a 'Support' dropdown menu and a 'Knowledgebase' section.



# Compustat: —



Get Current Assets, Assets for Apple and Microsoft after 2012 January

The image shows a screenshot of the Compustat database interface. On the left, there is a terminal window with a list of search results. A blue arrow points from the terminal to the main interface. The main interface shows a search bar with 'Search All 4/973' and a list of results. The results include 'Current Assets Total' and 'Assets Total'. A blue arrow points to the 'Current Assets Total' result. The interface also shows a 'Selected' dropdown menu and a 'Company Desc' button.



# Compustat: – SAS Studio



Get Current Assets, Assets for Apple and Microsoft after 2012 January

The screenshot displays the SAS Studio interface. The top panel shows the SAS program code:

```
1 data test;
2 set comp.funda(keep=fyyear TIC conm gvkey AT ACT consol indfmt datafmt popsrc);
3 run;
```

The bottom panel shows the output data table with 13 rows and 10 columns. The columns are: gvkey, year, name, indl, conm, consol, popsrc, act, at, and comp. The data includes rows for Apple (AAPL) and Microsoft (MSFT) from 2012 to 2018.

gvkey	year	name	indl	conm	consol	popsrc	act	at	comp
001690	2012	INDL	C	D	STD	AAPL			APPLE INC
001690	2013	INDL	C	D	STD	AAPL			APPLE INC
001690	2014	INDL	C	D	STD	AAPL			APPLE INC
001690	2015	INDL	C	D	STD	AAPL			APPLE INC
001690	2016	INDL	C	D	STD	AAPL			APPLE INC
001690	2017	INDL	C	D	STD	AAPL			APPLE INC
012141	2012	INDL	C	D	STD	MSFT			MICROSOFT
012141	2013	INDL	C	D	STD	MSFT			MICROSOFT
012141	2014	INDL	C	D	STD	MSFT			MICROSOFT
012141	2015	INDL	C	D	STD	MSFT			MICROSOFT
012141	2016	INDL	C	D	STD	MSFT			MICROSOFT
012141	2017	INDL	C	D	STD	MSFT			MICROSOFT
012141	2018	INDL	C	D	STD	MSFT			MICROSOFT

---

# WRDS

# WRDS Analytics

## WRDS Products

» [Beta Suite by WRDS](#)

» [Intraday Indicators by WRDS](#)

» [WRDS Bond Returns](#)

» [Efficient Frontier by WRDS](#)

» [Linking Suite by WRDS](#)

» [WRDS SEC Analytics Suite](#)

» [Event Study by WRDS](#)

» [Option Suite by WRDS](#)

» [Financial Ratios Suite by WRDS](#)

» [World Indices by WRDS](#)

---

---

**Wharton wrds** WHARTON RESEARCH DATA SERVICES

Search WRDS

Home / Get Data / Event Study by WRDS / U.S. Daily Event Study: Events from Capital IQ [RESET : FNAV : FFORM]

Event Study by WRDS

Query Form Variable Descriptions Manuals and Overviews Dataset List

### U.S. Daily Event Study: Events from Capital IQ

[alert](#)  
Requires subscription to CRSP daily stock file (annual, quarterly, or monthly update frequency), Capital IQ Key Developments, and CRSP CCM.

[documentation](#)

**Step 1: Choose your date range.**  
[FormStep1](#)

Announce Date: Announce Date

Date range

2010-01-01 to 2012-12-31

**Step 2: Please select type of event**  
[FormStep2](#)

Event

- Corporate Guidance - Lowered
- Corporate Guidance - New/Confirmed
- Corporate Guidance - Raised
- Corporate Guidance - Unusual Events
- Delayed SEC Filings
- Delistings
- Derivative/Other Instrument Offerings--Seller
- Derivative/Other Instrument Offerings--Trust

**Step 3: Risk model:**  
[FormStep3](#)

**Market-Adjusted Model**

International Event Study (Compustat Global): Upload your own events

International Event Study (Global Insight): Upload your own events

International Event Study (Global Insight): Events from Capital IQ

Intraday Second-by-Second Event Study: Upload your own events

Intraday Second-by-Second Event Study: Events from RavenPack

Long Run Event Study: Upload your own events

70

&

Compustat/CRSP/IBES

**Financial Ratios: Firm Level**

With the Financial Ratios: Firm Level tool, you can access over 70 pre-calculated financial ratios for all U.S. companies

**Financial Ratios: Industry Level**

This tool enables you to access over 70 pre-calculated financial ratios at industry level

Use research

- Monthly time series of financial ratios per company

More →

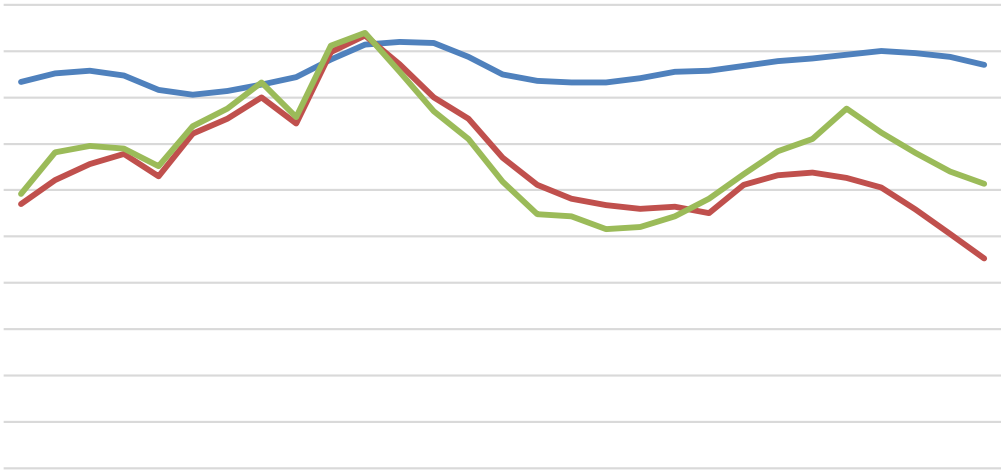
Use GICS Sectors or French Industries Classification

More →

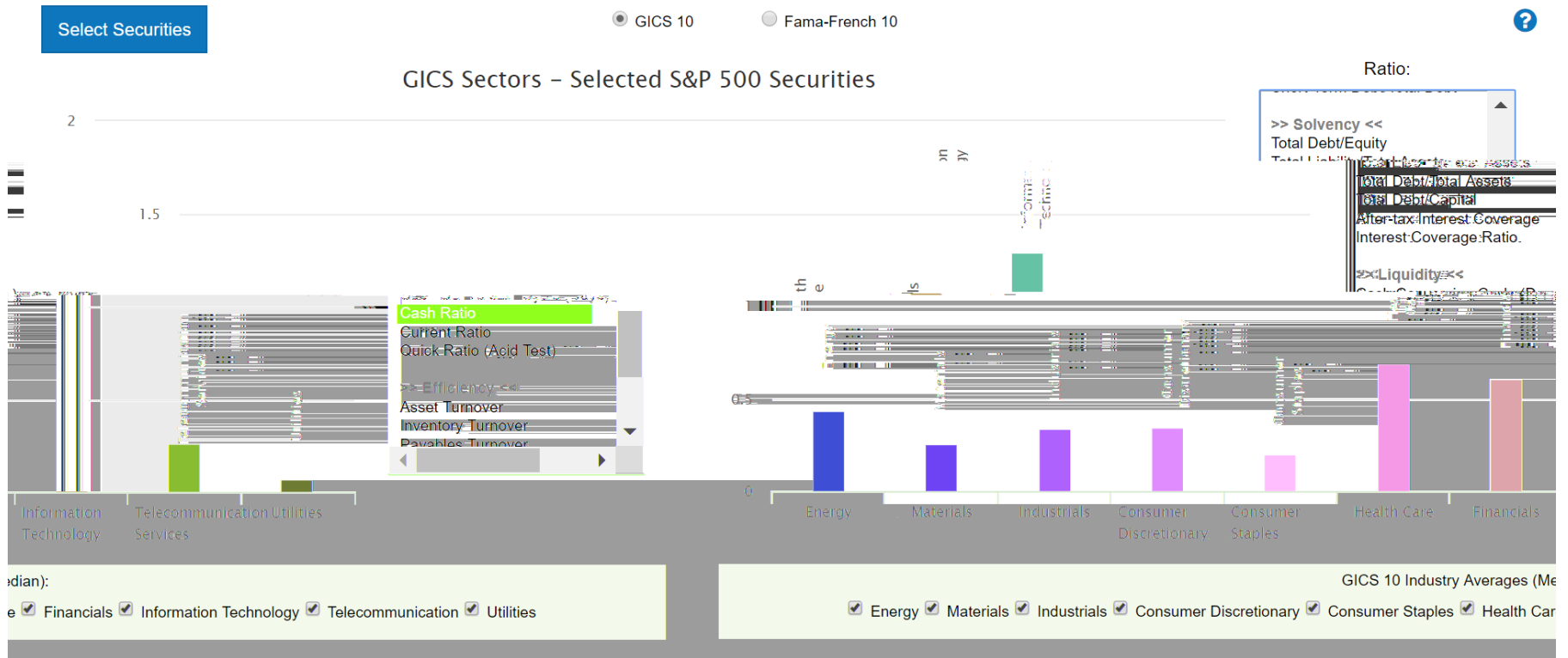
WRDS

2

-



## Financial Ratios



# WRDS

# WRDS Classroom

**CLASSROOM TOOLS** BY TOPIC: ALL TOPICS INVESTMENTS ACCOUNTING INTRODUCTION TO WRDS SEC SYLLABI

**Backtester**  
Backtesting is the process of testing an investment strategy over prior time periods by using historical data. The Backtester application is a simple backtester developed to reinforce academic investment concepts without the complexities and the costs of a commercial backtester product.

**Portfolio Optimization Interactive Platform**  
Students will learn important concepts in diversification and portfolio optimization using a rich, interactive application.

- Visualize the efficient frontier
- Adjust portfolio weights

**WRDS OTIS Trading Simulator**  
Teach students the nuances of portfolio management and the impact of fluctuations on a large portfolio.

- Manage a virtual portfolio of tradable securities

**Balance Sheet**  
Students learn the balance of assets and liabilities/equity. On-screen content includes such items as:

- Cash and Short-Term Investments
- Depreciation and Amortization
- Accounts Payable

**Accounting** **Global** **Financial** **Economic**



Financial Statement for: BAIDU INC

Fiscal Years: 2014 to 2015

Numbers in millions USD

per Query) (Limit of One Ticker)

Ticker: BIDU

Begin Year: 2014

End Year: 2015

Section:

- Balance Sheet
- Income Statement
- Statement of Cash Flows
- Consolidated Financial

Cancel Submit

## Financial Statement for: BAIDU INC

Fiscal Years: 2014 to 2015

Numbers in millions USD

### BALANCE SHEET

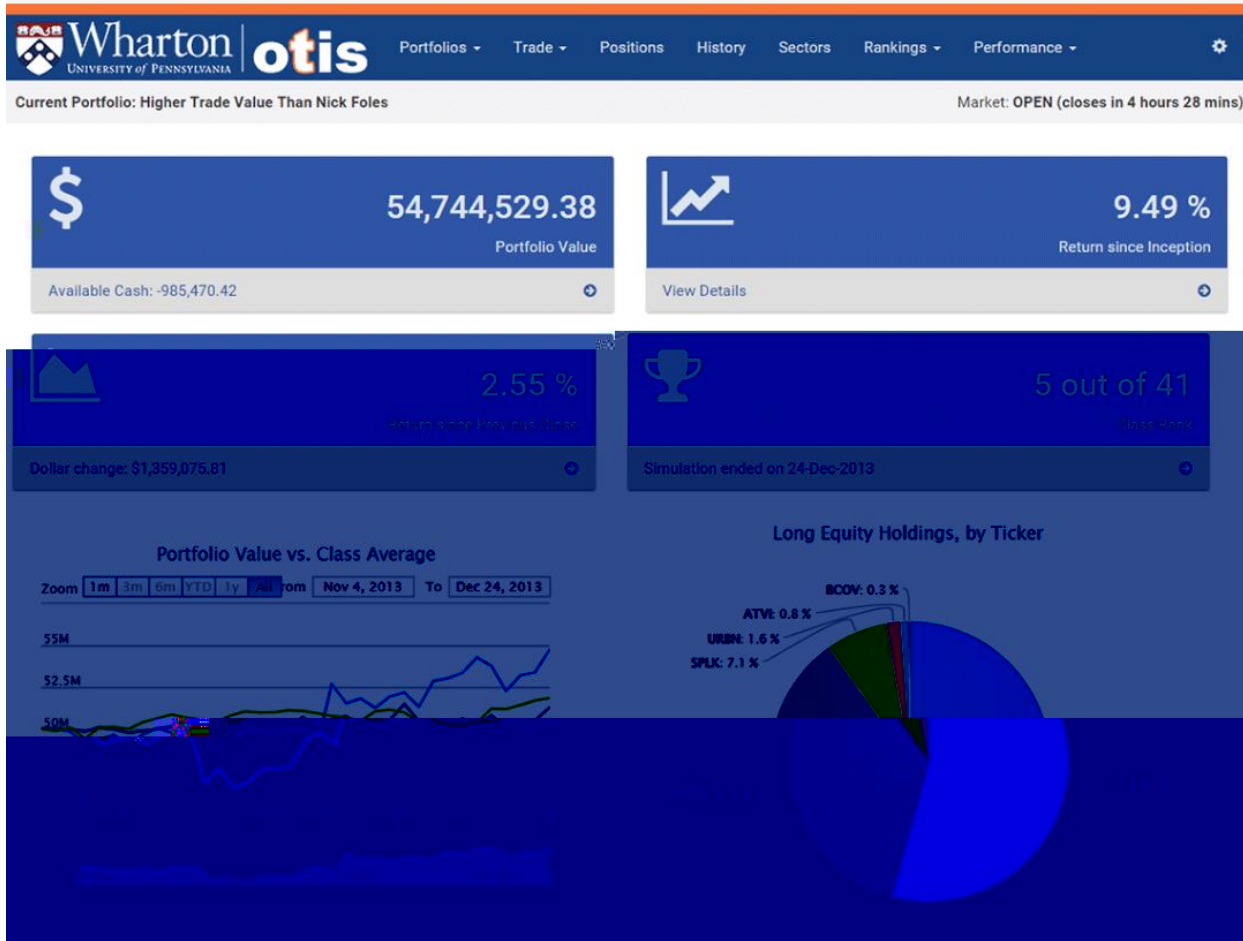
	2014	2015
<b>ASSETS</b>		
537.549	Cash	2,232.654
963.728	Short-Term Investments	7,128.751
990.025	Receivables	701.661
606.264	Receivables - Trade	590.602
0.000	Income Tax Refund	0.000
377.361	Current Receivables - Other	111.050
0.000	Inventories - Total	
0.000	Inventories - Raw Materials	
0.000	Inventories - Work in Process	
0.000	Inventories - Finished Goods	
0.000	Inventories - Other	
548.520	Current Assets - Other	
317.477	Prepaid Expense	
231.043	231.444	Other Curr.Asst, Excl.Ppd.Exp.

## Financial Ratios



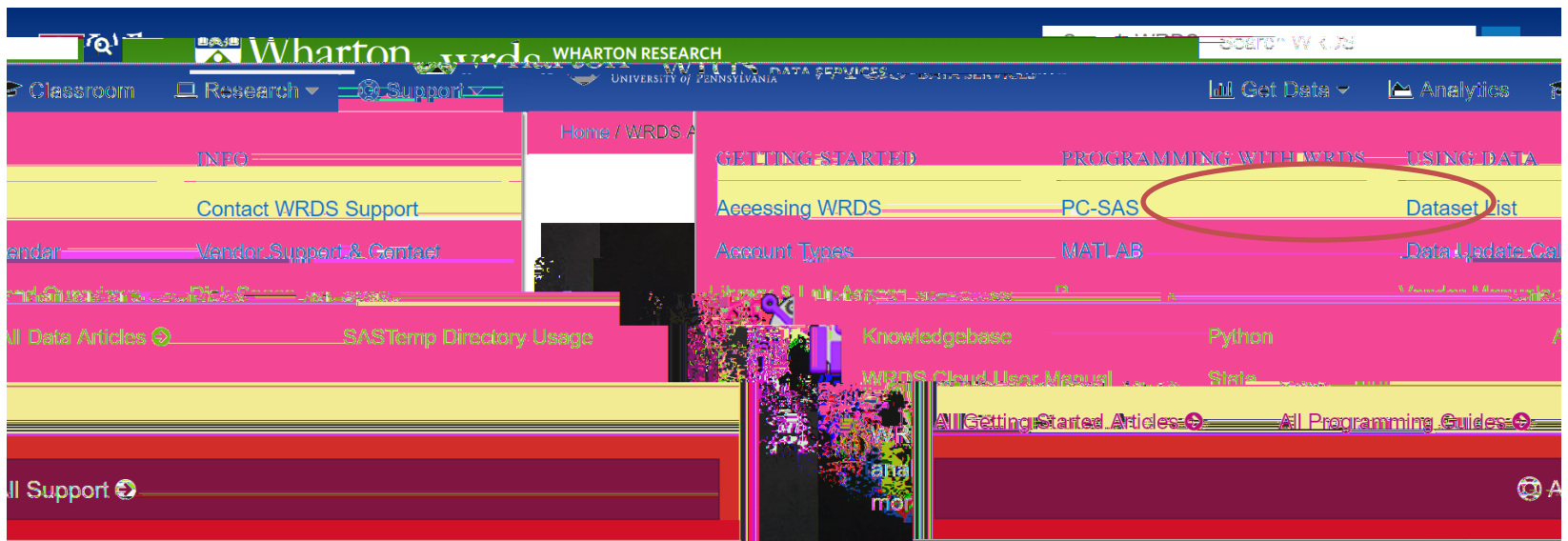
# WRDS

# 3 otis





<http://www.whartonwrds.com>



[Contact WRDS Support  
support@wharton.upenn.edu](mailto:support@wharton.upenn.edu)

wrds-

---

# WRDS

Erica

/ 18817669767  
[xiazhan@wharton.upenn.edu](mailto:xiazhan@wharton.upenn.edu)

3819 Chestnut Street  
Philadelphia, PA 19104  
<http://whartonwrds.com>