

WRDS Data Exploration

Data	Freq. and period	Region	Usage
TRACE and TRACE Enhanced	2002 to date.	US	Corporate bond transaction data. Get default and bond return information.
Macro Finance Society, Financial uncertainty, macro uncertainty.	1960 to 2019-12. Time span is a problem. See how to supplement the data.		Uncertainty.
CBOE indexes	1986 to date. Monthly.		Volatility.
CRSP		NYSE, AMEX, NASDAQ	Price, return, volume data for stock markets. Most comprehensive equity database.
TAQ Daily product	2003 to present.	NYSE, AMEX, NASDAQ	Intraday transaction data (trade and quotes) for stocks.
Bureau of Labor Statistics	1913 to 2014. Need to supplement the data from Bloomberg.		CPI, PPI, CES, and others.
Bureau of Economic Analysis	1969-2013. Need to supplement the data from Bloomberg.		GDP, consumption, etc.
Refinitiv - Datastream	To date.		Economic time series, commodities data, futures data.