

PUBLIC FINANCIAL DATABASES

Quandl

<https://www.quandl.com/>

- There is an R package available. Limited data availability with free account

Quantmod

<https://www.quantmod.com/>

<https://cran.r-project.org/web/packages/quantmod/quantmod.pdf>

- There is an R package available

Freddie Mac (Single Family Loan-Level Dataset)

http://www.freddiemac.com/research/datasets/sf_loanlevel_dataset.page

- Mortgage performance data for single family loans

Financial Housing Finance Agency

<https://www.fhfa.gov/DataTools/Downloads>

- Various datasets related to housing data

Federal Reserve Economic Data | St. Louis Fed

<https://fred.stlouisfed.org/>

- U.S. and international economic data, graphs and other data-related tools

Data.Gov

<https://www.data.gov/finance/>

- Large number of free data sets on financial services, including banking, lending, retirement, investments, and insurance.

Asset Macro

<https://www.assetmacro.com/market-data/>

- Free Historical Market Data for Stocks, Bonds, Commodities & FX.

OECD.Stat (Organisation for Economic Co-Operation and Development)

<https://stats.oecd.org/index.aspx>

- Includes data and metadata for OECD countries and selected non-member economies.

U.S. DEPARTMENT OF THE TREASURY

<https://www.treasury.gov/resource-center/data-chart-center/Pages/index.aspx>

- Yield Data on Treasury, Corporate Bond Yields

SEC (U.S. Securities and Exchange Commission)

<https://www.sec.gov/edgar/searchedgar/companysearch.html>

- Company's operations and financial information with EDGAR search tools.

World Bank Open Data

<https://data.worldbank.org/>

- Datasets covering population demographics, as well as a large number of economic and development indicators from across the world.

IMF Data

<https://www.imf.org/en/Data>

- Data on international finances, debt rates, foreign exchange reserves, commodity prices and investments

EU Open Data Portal

<http://data.europa.eu/euodp/en/data/>

- Comprehensive portal, featuring datasets from various EU sectors

American Economic Association (AEA)

<https://www.aeaweb.org/resources/data/us-macro-regional>

- U.S. macroeconomic data

WorldData.AI (Free Access for Academia)

<https://worlddata.ai/>

Yahoo Finance

<https://finance.yahoo.com/>

Google Finance

<http://finance.google.com/>

STEVENS SUBSCRIPTION BASED FINANCIAL DATABASES

Bloomberg Terminal

<https://fsc.stevens.edu/bloomberg/>

S&P Capital IQ Academic Platform

<https://fsc.stevens.edu/s-p-capital-iq/>

WRDS (Wharton Research Data Services)

<https://wrds-web.wharton.upenn.edu/wrds/index.cfm>

- **Datasets:** Bank Regulatory, Blockholders, CBOE Indexes, Compustat - Capital IQ, Contributed Data, CRSP, DMEF Academic Data, Dow Jones, Fama French & Liquidity Factors, Federal Reserve Bank, IRI, Macro Finance Society, MSRB, OTC Markets, Penn World Tables, Peters and Taylor Total Q, PHLX, Public, Research Quotient, SAS Visual Analytics, SEC Order Execution, TRACE

TRTH (Thomson Reuters Tick History) (Data requests are processed through Hanlon Lab)

- Thomson Reuters Tick History provides microsecond, time-stamped tick data – dating back to January 1996 – covering more than 45 million OTC and exchange-traded instruments worldwide. With historical index constituents, integrated corporate actions, exchanges and third-party contributed content, clients can access this valuable data using a Web-based service, or with a common programmatic interface, to download the information they want, when they need it.

TRNA (Thomson Reuters News Analytics) (Accounts for PostgreSQL database available in Hanlon Lab)

- Thomson Reuters News Analytics (TRNA) is a natural language processing system that reads and scores Reuters news articles in real time for algorithmic traders and market participants. Thomson Reuters News Analytics uses sophisticated Natural Language Processing (NLP) techniques to scan and analyze stories on thousands of companies in real-time and feed the results into quantitative strategies.

MRN (Thomson Reuters Machine Readable News) (Accounts for database available in Hanlon Lab)

- Thomson Reuters News Analytics (TRNA) is a natural language processing system that reads and scores Reuters news articles in real time for algorithmic traders and market participants. Thomson Reuters News Analytics uses sophisticated Natural Language Processing (NLP) techniques to scan and analyze stories on thousands of companies in real-time and feed the results into quantitative strategies.