Financial Databases
An Overview

Pardee Management Library
October 2010
Databases

- Bloomberg
- Lexis Nexis Academic
- Factiva
- Mergent
  - Edgar @ www.sec.gov
- Wharton Research Data Services (WRDS)
- Datastream
• Provides news and analytics from over 129 countries and 250 exchanges for Government, Corporate, Mortgage, Money, Municipal, Preferred, Equity, Commodity, Indices and Currency markets.

• Stand Alone terminal in Pardee

• Contains downloading capability through the Bloomberg Excel Add-In (Bloomberg API) functionality.

Logging on to Bloomberg

**Market Sector Keys F2-F11** (Yellow Keys).
**PRINT Key.**
**GO /Enter Key** – Green Key, Lower Right.
**HOME** - will place your cursor in the “home” position in the upper left hand corner of the screen.
**PAGE FORWARD/BACK** - lets you scroll within a screen that contains multiple pages.
**MENU** - takes you back to previous screen.
**HELP** – press help once to access the HELP function.
**HELP HELP** – press help twice to e-mail Bloomberg’s Help desk.

**Hit the Red Default Key**
**ID: SMG 595**
**Password: Pardee**
Bloomberg Tips

Finding a Security Identifier/Ticker

To retrieve the information for your security you must have the security identifier. For equities the ticker is the most common identifier.

1. To find the identifier/ticker choose the market sector <F8 Equity> key.
2. Type in the shortcut TK <GO>*
3. Enter your securities name and choose the ticker matching your security.

Finding information for your Security once you have the Ticker

Type in your ticker, press the <F8 Equity> market key and then the green <GO>key.

For example: IBM <F8 Equity> <GO>

Once within a security's universe you can use shortcuts to move within the universe of information.

For example: DES <GO> for the securities description page

or...go directly to the information you are looking for, like Corporate Actions, from anywhere in the system by using the following convention.

Ticker <Market Sector> Shortcut code <GO>

For example: IBM <F8 Equity> CACS <GO> for IBM's corporate actions page

*Note the notation <GO> indicates to hit the green GO or ENTER key.
Downloading Data using the Bloomberg API

- **DAPI <GO> - Bloomberg Excel Add-In Menu** – Provides information on Bloomberg formulas and functions.

- **Bloomberg Formula Syntax:**
  - **BDH (Bloomberg Data History)** downloads the historical data for a selected security and time frame.
  - **BDP (Bloomberg Data Point)** downloads data to a single cell in the Excel spreadsheet. This formula is used for only one security and one field.
  - **BDS (Bloomberg Data Set)** downloads descriptive data to the Excel spreadsheet and uses multiple cells.
Downloading Data using the Bloomberg Importing Data Wizard
Click on **Historical End of Day**.
Type the ticker symbol (DELL) in the **Security Identifier** field.

Double click on **DELL US Equity** to select the security.

Click on the **Next>** button.
Type Last Price in the **Search Text** box and click on the **Search** button.

Double Click on **Last Price PX_LAST**.

Click on the **Next>** button.
Select the date range.
Click on the Next> button
Click on the Next > button.
Click on the **Next >** button.
Click on the Finish button.
Historical prices for the Dell security will download into Excel.
Lexis Nexis Academic

Click on “Companies” tab to access the Company Dossier options. The Company Dossier allows users to:

- **Find a Company**: financial information, corporate hierarchy, legal information and intellectual property.
- **Create a Company List**: search by industry code (SIC or NAICS), employee size, sales/revenue, geographic locations, etc.
- **Compare Companies**: Create a report with balance sheet, income statement and ratio information.

The SEC Filings link provides the option of searching for various SEC filings such as the Form 10-K and the Form 10-Q.

The Company Profiles link provides the option of searching for company reports such as Hoover’s Company Records.
Factiva

• Company Information
  – Allows users to search for companies by company name or ticker.
  – Provides company snapshot and financial information.
  – Provides company reports such as ratio comparison report, detailed company profile report and detailed company profile report with financial results.
  – Allows users to create custom reports.

• News and Articles
  – Allows users to search for articles by source, company, subject, industry or region.
Mergent

• **Company Financials Tab** - This will provide you with financial statement information as well as ratios. Provides an option to download financial data into Excel.

• **Filings Tab** – Results are the first 25 filings from the last 90 days. To search for 10-K filings, click on “Click here for EDGAR Search”, click on Ticker, type in the Ticker Symbol, select filing type 10K and click on Last 12 Months.

• **Report Builder Tab** – Custom Reports and Comparison Reports.
Edgar
www.sec.gov

• Electronic Data Gathering, Analysis, and Retrieval system (Edgar)

• Financial disclosure documents that public companies are required to file with the SEC.

• EDGAR search page: http://www.sec.gov/edgar/searchedgar/webusers.htm
WRDS

Fee Based Databases
- Audit Analytics
- Compustat Global
- Compustat North America
- Center for Research in Security Prices (CRSP)
- CUSIP Master File
- EVENTUS
- IBES
- NYSE TAQ
- KLD Stats
- RiskMetrics (formerly IRRC)
- Thomson Reuters:
  - Mutual Fund Holdings
  - Institutional 13f Holdings
  - Insiders Data

“Free” Databases – Part of the subscription
- Bank Regulatory
- Blockholders
- CBOE Indexes
- DMEF
- Dow Jones
- Fama French Portfolios and Factors
- FDIC
- Federal Reserve Bank Reports
- Penn World Tables
- PHLX
- SEC Disclosure of Order Execution
- TRACE
WRDS – Audit Analytics

- Coverage period: 2000 – present
- Includes:
  - Current Auditors
  - Auditor Changes
  - Audit Fees with Restatements
  - Audit Opinions
  - Benefit Plan Opinions
  - Auditor During
  - Auditor Non Reliance Restatements
  - Audit SOX 302 Disclosure Controls
  - Audit SOX 404 Internal Controls
  - Audit Legal Case and Legal Parties
  - Directory and Officer Changes
  - Non Timely Filer Information and Analysis
WRDS - Compustat Global

• Financial & market data focusing on the non-U.S. and non-Canadian marketplace, covering over 28,500 companies.

• Covering over 90% of the world's market capitalization, including 90% of the Asian market cap, 90% of the Indian market cap, 95% of the Taiwanese market cap and 95% of the European market cap.

• We subscribe to Other Products: Executive Compensation.

• We do not subscribe to Emerging Markets.
WRDS - Compustat North America

• Covers U.S. and Canadian fundamental and market information on more than 24,000 active and inactive publicly held companies.
• Provides more than 300 annual and 100 quarterly Income Statement, Balance Sheet, Statement of Cash Flows, and supplemental data items.
• For most companies, annual and quarterly data is available for a maximum of 20 years and 48 quarters.
• We **do not** subscribe to OTHER PRODUCTS: Audit fees, Emerging Markets, Preliminary History, Unrestated Quarterly and Point In Time.
WRDS - CRSP

• Center for Research in Security Prices (CRSP)

• Collection of security price, return, and volume data for the NYSE, AMEX and NASDAQ stock markets.

• We do not subscribe to the CRSP/Compustat merged database.

• We do not subscribe to the Quarterly updates.
WRDS - Eventus

• Eventus performs event studies using data read directly from CRSP stock databases or pre-extracted from any source. The Eventus system includes utility programs to convert calendar dates to CRSP trading day numbers, convert CUSIP identifiers to CRSP permanent identification numbers, and extract event study cumulative or compounded abnormal returns for cross-sectional analysis.
WRDS - IBES

- Provides summary and individual analyst forecasts of company earnings, cash flows, and other important financial items, as well as buy-hold-sell recommendations. Includes:
  - Detail History
  - Summary
  - Unadjusted Data
  - Recommendations
  - Information
    - EURO Exchange Rate
    - Exchange Rates
    - Report Currency Sector/Industry/Group Codes
WRDS – KLD Stats

Social Ratings (full) and Social Ratings (2007)

– Includes: Company Information, Community, Corporate Governance, Diversity, Employee Relations and Environment.
WRDS - RiskMetrics

RiskMetrics - A leader in corporate governance data.

Two Databases

• Directors - includes a range of variables related to individual board directors.

• Governance

The Governance set, formerly known as the IRRC Takeover Defense database, was an important element in the article: Gompers, Paul A., Andrew Metrick, and Joy L. Ishii, Corporate Governance and Equity Prices, The Quarterly Journal of Economics 118(1), February 2003.
WRDS - Thomson Reuters

- Mutual Fund Holdings
- Institutional (13f) Holdings
- Insiders Data
WRDS – “Free” Access Data Sets

- **Bank Regulatory**
  - 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**
  - A separate database containing blockholders used for the study entitled: “Large Blocks of Stock: Prevalence, Size, and Measurement” by Jennifer Dlugosz, et al.

- **CBOE Indexes**
  - Chicago Board Options Exchange Volatility Index (VIX)

- **Direct Marketing Educational Foundation (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.

- **Dow Jones**
  - Dow Jones Total Return Indexes for the Composite, Industrial, Transportation & Utilities, Dow 10 and Dow 5

- **Fama-French 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.
WRDS – “Free” Access Data Sets

- **FDIC**
  - Contains historical financial data for 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.

- **Federal Reserve Bank Reports**

- **Penn World Tables**
  - Provides national income accounts-type of variables converted to international prices.

- **PHLX – Philadelphia Stock Exchange**
  - Currency options, implied volatility
  - Trades stock, equity options, index options and currency options
  - Semiconductor Sector (SOX) Index Option, Oil Service Sector (OSX), Gold/Silver Sector (XAU), KBW Bank Sector (BKX) and Utility Sector (UTY)

- **SEC Disclosure of Order Execution**
  - Sec Rule 11Ac1-5 requires market centers to disclosure on a monthly basis information including how market orders are executes, effective spread, etc.

- **TRACE**
  - TRACE - Trade Reporting and Compliance Engine is FINRA's over-the counter (OTC) corporate bond market real-time price dissemination service. Provides access to 100% of the OTC corporate bond market activity in over 30,000 securities.
Datastream

• Datastream provides historical economic, company and market data and includes international coverage of markets and securities.

• Available in the Pardee Library and in the PC Lab on the 4th Floor of the Economics Department.

• Online manuals and user guides are under the Help section of the Datastream Toolbar.
Select the type of series that you would like from the Data Category window (Example: Equity Indices).

Mouse over the data category and click on Criteria Search.
Type the first few characters of the name (Example: S&P 500), Datastream mnemonic or Datastream code in the respective field.

Click the Search button.
Select the Datastream mnemonic (S&P 500 Composite – S&PCOMP) for the data that you would like. Double click on the Datastream mnemonic (S&PCOMP).

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<th>Base Date</th>
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