Tutorial of Financial Datasets
Part II

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Agenda

• International databases
  – Bureau van Dijk: Amadeus, BankScope, Isis, Osiris
  – Compustat Global
  – Compustat Emerging Markets Database
  – CSMAR
  – Global Insight
  – Ibes & First Call
  – PACAP
Agenda

• Corporate Governance databases
  – Compustat Execucomp
  – Corporate Library
  – RiskMetrics
  – KLD
BvD Amadeus

- **Contents:** Financial statements, ownership, and subsidiary information
- **Geographic Coverage:** Europe
- **Primary Identifier:** Amadeus ID Number
- **Secondary Identifiers:** SEDOL, ISIN, ticker, company name
- **Special Features:** 11.2 million public & private companies.
BvD Amadeus

• Large Companies
  – Number of Companies: 350,000
  – Number of Countries: 41
  – Top 5 Countries: UK 13.8%, Germany 104.%, Russia 9.3%, France 9.2%, Italy 8.8%
  – Date Range: 1991 - 2008
    (average 6.4 years of data per company)
BvD Amadeus

• Medium Companies
  – Number of Companies: 1,600,000
  – Number of Countries: 41
  – Top 5 countries: Italy 11.4%, Spain 11.0%, Russia 10.2%, France 10.2%, Germany 9.1%
  – Date Range: 1990 - 2008
    (average 6.0 years of data per company)
BvD Amadeus

- Small Companies
  - Number of Companies: 9,300,000
  - Number of Countries: 40
  - Top 5 countries: UK 24.9%, Germany 9.6%, France 9.6%, Spain 8.4%, Russia 6.7%
  - Date Range: 1987 - 2008
    (average 4.3 years of data per company)
BvD BankScope

- **Contents:** Financial statements, ownership, and subsidiary information of banks
- **Geographic Coverage:** Global
- **Primary Identifier:** BankScope ID Number
- **Secondary Identifiers:** SEDOL, ISIN, ticker, company name
- **Special Features:** Includes private companies
BvD BankScope

• Number of Companies: 36,000
• Number of Countries: 198
• Top 5 Countries: US 37.5%, Germany 8.7%, Italy 5.4%, Russia 3.7%, Japan 3.4%
• Date Range: 1989 - 2009
  (average 7.6 years of data per company)
BvD Isis

- **Contents**: Financial statements, ownership, and subsidiary information of insurance companies
- **Geographic Coverage**: Global
- **Primary Identifier**: Isis ID Number
- **Secondary Identifiers**: SEDOL, ISIN, EIN, ticker, company name
- **Special Features**: Includes private companies
BvD Isis

- Number of Companies: 10,000
- Number of Countries: 123
- Top 5 Countries: 26.3%, UK 9.7%, Germany 8.3%, France 4.6%, Spain 3.9%
- Date Range: 1992 - 2007
  (average 7.0 years of data per company)
BvD Osiris

- **Contents:** Financial statements, ownership, and subsidiary information of publicly listed insurance companies, banks, and others.
- **Geographic Coverage:** Global
- **Primary Identifier:** Osiris ID Number
- **Secondary Identifiers:** SEDOL, ISIN, CIK, ticker, company name
- **Special Features:** Large number of companies
BvD Osiris

- Number of Companies: 59,000
- Number of Countries: 144
- Top 5 Countries: US 19.0%, Japan 11.1%, Canada 9.0%, UK 6.8%, India 5.0%
- Date Range: 1983 - 2009
  (average 8.5 years of data per company)
Compustat Global

- **Contents:** Financial statements, daily and monthly stock prices & returns, stock indices
- **Geographic Coverage:** Global
- **Primary Identifier:** GVKEY
- **Secondary Identifiers:** SEDOL, ISIN, CIK, Ibes ticker (current), company name
- **Special Features:** Covers 90% of the world’s market cap. Financial and market information in one place.
Compustat Global

- Number of Companies: 43,000
- Number of Countries: 111
- Top 5 Countries: UK 12.8%, Japan 12.1%, Australia 6.3%, Korea 5.5%, India 5.0%
- Date Range: 1988 – 2009
Compustat EMDB

The Emerging Markets Database from S&P

- **Contents:** Coverage of individual stocks, indices, and markets
- **Geographic Coverage:** Global
- **Primary Identifier:** Stock Key
- **Secondary Identifiers:** GVKEY, CUSIP, ISIN, Bloomberg ticker, exchange ticker, company name
- **Special Features:** comprehensive information and statistics on stock markets in developing countries. Separate listing of investable stocks that are legally and practically available to foreign investors.
Compustat EMDB

• Number of Companies: 3,800
• Number of Countries: 22 emerging markets, 34 frontier markets
• Top 5 Countries: China 17.1%, S Korea 14.4%, Taiwan 12.9%, Brazil 11.9%, S Africa 7.5%
• Date Range: 1975 – 2008
CSMAR

China Stock Market & Accounting Research Database from GTA

- **Contents:** Financial statements, daily and monthly stock prices & returns, closed-end and open-end mutual funds
- **Geographic Coverage:** China
- **Primary Identifier:** Stock Code
- **Secondary Identifiers:** Company name
- **Special Features:** Covers all A and B shares companies listed on the Shanghai and Shenzhen exchanges.
CSMAR

- Number of Companies: 1,775
- Date Range: 1990 – 2008 (Mutual Funds from 1998)
Contents: Hundreds of thousands of indices from around the world.

Daily Market Indices: 53,000+, including those from MSCI and FTSE. Some going back to 1900

Economic Indices: Annual, quarterly, and monthly. Covering 65+ countries and 13 subject areas.

IMF Indices: Annual, quarterly, and monthly. Covering 240+ countries and 21 subject areas.
I/B/E/S & First Call

From Thomson Reuters

- **Contents**: Analyst forecasts, consensus (summary) forecasts, recommendations.
- **Geographic Coverage**: Global
- **Primary Identifier**: Ibes ticker
- **Secondary Identifiers**: CUSIP, SEDOL, official ticker, company name
- **Special Features**: The most popular source of estimates, by far the most historical data.
I/B/E/S & First Call

• Number of Companies: 70,138
• Number of Brokers: 2,749
• Number of Analysts: 58,550
• Number of Countries: 111
• Top 5 Counties: US 39.8%, Canada 6.7%, UK 6.3%, Japan 5.8%, Korea 5.0%
PACAP

From The University of Rhode Island

• **Contents:** Financial statements, stock prices & returns, stock indices, economic statistics

• **Geographic Coverage:** Pacific Rim

• **Primary Identifier:** Company ID

• **Secondary Identifiers:** Company name

• **Special Features:** Contains information about all listed companies from each country’s major stock exchanges.
<table>
<thead>
<tr>
<th>Countries</th>
<th>Companies</th>
<th>% of Sample</th>
<th>Date Range</th>
</tr>
</thead>
<tbody>
<tr>
<td>Japan</td>
<td>2848</td>
<td>36.6</td>
<td>1975 - 2006</td>
</tr>
<tr>
<td>Hong Kong</td>
<td>1085</td>
<td>13.9</td>
<td>1980 - 2004</td>
</tr>
<tr>
<td>Korea</td>
<td>886</td>
<td>11.4</td>
<td>1977 - 2001</td>
</tr>
<tr>
<td>Malaysia</td>
<td>871</td>
<td>11.2</td>
<td>1977 - 2001</td>
</tr>
<tr>
<td>Taiwan</td>
<td>828</td>
<td>10.6</td>
<td>1975 - 2004</td>
</tr>
<tr>
<td>Thailand</td>
<td>531</td>
<td>6.8</td>
<td>1975 - 2003</td>
</tr>
<tr>
<td>Singapore</td>
<td>404</td>
<td>5.2</td>
<td>1975 - 1998</td>
</tr>
<tr>
<td>Indonesia</td>
<td>327</td>
<td>4.2</td>
<td>1985 - 2000</td>
</tr>
</tbody>
</table>

Total: 7780
International Databases

• Databases vary by
  – Region
  – Date Range
  – # of companies covered
  – Public vs private.

• Some overlap
Corporate Governance

- Compustat Execucomp
- Corporate Library
- RiskMetrics
- KLD
Compustat Execucomp

• Contents:
  – Compensation of executives, including salary, bonuses, stock and option grants, and information on pensions.
  – Compensation of directors. Similar information, but not as detailed.

• Special Features: Easily links to the extensive financial and market information in Compustat North America.
Compustat Execucomp

- Number of Companies: 3,000
- Date Range: 1992 – 2009
- Primary Identifier: GVKEY
- Secondary Identifiers: CUSIP, ticker, company name
Corporate Library

• Contents:
  – Detailed information about CEO salary, bonuses, option awards, contracts, long term incentive plans, and peer information.
  – Director demographics, compensation, committee membership.
  – Company descriptive info, audit information, and takeover defense provisions.

• Special Features: Extensive and very detailed variable list.
Corporate Library

- Number of Companies: 4,700
- Date Range: 2001 – 2008
- Primary Identifier: Ticker
- Secondary Identifiers: CUSIP, company name
RiskMetrics

• Contents:
  – Governance. Takeover defense provisions. Historical data (through 2006) also has applicable state laws and opt-in/opt-out provisions.
  – Directors. Director and executive descriptive information and committee membership.
  – Shareholder Proposals. Includes all proposals that were submitted, whether or not they came to a vote.
  – Voting Results. Shareholder proposals and non-routine management proposals that came to a vote.

• Special Features: Governance data was used to calculate the g-index, which was the subject of several papers.
RiskMetrics

- Number of Companies: 1,600
- Date Range:
- Primary Identifier: Company ID
- Secondary Identifiers: CUSIP, ticker, company name
KLD

• Contents:
  – Social ratings based on 13 categories, including Corporate Governance, Environment, Human Rights, and Product Quality/Safety.
  – Yes/no flags on over 100 detailed issues:
    – Corp. Gov. strengths – Limited Compensation, Transparency
    – Corp. Gov. concerns – Accounting, Public Policy
    – Emp. Relations strengths – Cash Profit Sharing, Retirement Benefits
    – Emp. Relations concerns – Health & Safety, Workforce Reductions
KLD

- Number of Companies: 5,100
- Date Range: 1991 – 2008
- Primary Identifier: Ticker
- Secondary Identifiers: CUSIP, company name