

College of Business and Economics Research Databases

The following research databases are available to ANU College of Business and Economics faculty; honours, master and PhD students

Wharton Research Data Services (WRDS)

WRDS an Internet-based business data service that allows faculty and students to access and analyze a variety of popular financial data sources for academic research (including online documentation):

- *Board Analyst*
Data on corporate boards, directors, executive compensation, insider trading, shareholder proposals, securities class action filings. Coverage for all public companies represented in the S&P 500, S&P MidCaps 400, S&P SmallCaps 600, Fortune 1000 and Russell 3000.
- *Compustat - Global & EMDB*
Annual income statement, balance sheet, statement of cash flows, and supplemental data covering publicly traded companies in more than 80 countries.
- *Compustat - North America*
Annual and quarterly income statement, balance sheet, statement of cash flows, and supplemental data items on more than 24,000 publicly held companies.
- *CRSP*
Security price, return, and volume data for the NYSE, AMEX and Nasdaq stock markets. Additional databases provide stock indices, beta- and cap-based portfolio, treasury bond and risk-free rates, mutual fund performance, expenses, and related information.
- *IBES*
Consensus and detail forecasts from security analysts, including earnings per share, revenue, cash flow, long-term growth projections and stock recommendations.
- *Mutual Funds Links*
Links CRSP Mutual Fund data to equity holdings data in the TFN/CDA S12 datasets.
- *NYSE TAQ*
Trade and quote database contains intraday transactions data for all securities listed on the New York Stock Exchange (NYSE) and American Stock Exchange (AMEX), as well as Nasdaq National Market System (NMS) and Small Cap issues.
- *OptionMetrics*
Historical price, volume and implied volatility and option sensitivities for the US equity and index options markets, together with associated underlying instruments.

- *RiskMetrics*
Two datasets identified as the Governance and Directors databases. The Governance database provides information on takeover defense and other corporate governance provisions for major US firms. The Directors database provides details on the structure and practices of the boards of directors at a large number of U.S. companies. The data set includes historical information for each director, such as the committees they belong to, board affiliation, shares held and total voting power.
- *Thomson Financial Ownership*
Covers mutual funds holdings (CDA/Spectrum s12) and 13f institutional holdings (CDA/Spectrum s34) and SEC filings by insiders.
- *Bank Regulatory*
Accounting data for Bank Holding Companies, Commercial Banks, Savings Banks, and Savings and Loans Institutions.
- *Blockholders*
Data for blockholders of 1,913 companies for the period 1996-2001 used in a 2004 study by Jennifer Dlugosz, Rudiger Fahlenbrach, Paul A. Gompers, and Andrew Metrick.
- *CBOE Volatility Index*
A measure of market expectations of near-term volatility conveyed by S&P 500 stock index option prices.
- *DMEF*
Database of customer buying history for about 100,000 customers of nationally known catalog and non-profit database marketing.
- *Dow Jones*
Dow Jones Averages are comprised of The Daily and Monthly Dow Jones Composite, as well as The Dow Jones Industrial, The Dow Jones Transportation, The Dow Jones Utility, the The Dow 10, and The Dow 5. The Total Return Indexes account for reinvested dividends.
- *FDIC*
Financial data and history of all entities filing the Report Of Condition and Income (Call Report) and some savings institutions filing the OTS Thrift Financial Report (TFR), including commercial banks, savings banks, or savings and loans.
- *Fama French, momentum, and liquidity*
Fama-French factors and portfolios, momentum factors, as well as Pastor-Stambaugh Liquidity Factors.
- *Federal Reserve Bank reports*
Databases collected from Federal Reserve Banks. Foreign Exchanges and Interest Rates come from reports published for the Federal Reserve Board (H.10 and H.15 reports). Coincident State Indexes from the Federal Reserve Bank of Philadelphia.
- *PHLX*
Philadelphia Stock Exchange's United Currency Options Market (UCOM) includes expiration date, strike (exercise) price, premium payment and any combination of 10 currencies currently available for a total of 100 possible currency pairs.

- *Penn World tables*
National income accounts-type of variables converted to international prices. Data comes from Alan Heston, Robert Summers and Bettina Aten, Penn World Table Version 6.1, Center for International Comparisons at the University of Pennsylvania, October 2002.
- *SEC Disclosure of Order execution*
Monthly, electronic disclosures of basic information on quality of executions on a stock-by-stock basis for market centers that trade national market system securities filed under Rule 11Ac1-5.
- *TRACE*
OTC transaction data for all eligible US corporate bonds - investment grade, high yield and convertible debt.

Telnet access allows users to run existing C, FORTRAN, SAS, and a variety of statistical analysis software on WRDS with little or no modification

Thomson Datastream

Database of price and volume data on equity, bonds, indices, futures, options and economic data over 175 countries in 60 markets, up to 50 years of history.

Honours and Master students can get access via the share Library account in the ANU Library and the computer in the Honours Lab (with access limited to afternoons and are required to book times at the FAS school office).

Thomson Worldscope (accessed via Datastream)

Worldscope provided financial information on companies worldwide. The coverage available on Worldscope represents more than 96% of the world's market value. Worldscope includes up to 20 years of historical data on 31,000 active and 9,000 inactive companies, using more than 1,500 data elements on each company record.

Thomson SDC Platinum

SDC Platinum provides financial information on new issues, M&A, syndicated loans, private equity, project finance, poison pills, and more.

Honours and Master students can get access via the computer in the Honours Lab (with access limited to afternoons and are required to book times at the FAS school office).

Connect4 (Subscriptions, Boardroom, Takeover)

CONNECT 4 offers a range of financial information relating to ASX listed companies on company annual reports, new issues, M&A, boardroom and more.

Web access from any college computer :

<http://www.connect4.com.au/cgi-bin/subs/login.cgi>

CD-ROM copy of previous years available in the IT Centre for short term loan.

AspectHuntley Dat Analysis

Summary annual income statement, balance sheet, statement of cash flows, supplemental data and Imagesignal on all ASX listed and delisted companies. In addition, information of takeovers bids.

Web access via ANU Library: E-Resources and databases: Finance e-resources:

<http://www.aspectfinancial.com.au/af/dathome?xtm-licensee=dat>

AspectHuntley Fin Analysis

12-year history of annual income statement, balance sheet, statement of cash flows, supplemental, price and dividend distributions for all companies listed on ASX.

Web access via ANU Library: E-Resources and databases: Finance e-resources:

<http://www.aspectfinancial.com.au/af/finhome?xtm-licensee=finanalysis>