Research guide
Data on financial markets

The library has licensed several financial databases, which contain a huge amount of firm-specific and financial data. The most important databases within this context are the following.

- ✓ Thomson Reuters Eikon (Thomson Reuters) including Datastream and Eikon Excel
- ✓ Bloomberg
- ✓ Orbis (Bureau van Dijk)
- ✓ OIF – Insurance Focus (Bureau van Dijk)
- ✓ BoardEx (The Deal)
- ✓ Compustat Global (Capital IQ)
- ✓ Compustat North America, including historical data since 1950 (Capital IQ)
- ✓ Compustat Historical Segments (Capital IQ)
- ✓ Compustat Execucomp (Capital IQ)
- ✓ Compustat Bank Fundamentals (Capital IQ)
- ✓ Transactions (Capital IQ)
- ✓ Capital Structure (Capital IQ)
- ✓ Key Developments (Capital IQ)
- ✓ People Intelligence (Capital IQ)
- ✓ S&P Credit Ratings (Capital IQ)
- ✓ SNL Financial Institutions and Bank Data (S&P Global Market Intelligence)
- ✓ CRSP (Center for Research in Security Prices)
- ✓ Morningstar CISDM (Morningstar)
- ✓ Ivy DB US (OptionMetrics)
- ✓ RavenPack News Analytics (Ravenpack)
- ✓ TAQ – Trade and Quote (NYSE)

At our University, the overwhelming majority of the listed databases is exclusively available via the web platform WRDS. Only the database SNL Financial Institutions and Bank Data can additionally be used through a proper web access. However, Thomson Reuters Eikon, Bloomberg, Orbis and OIF are based on special licenses or terminals, respectively and hence, fully independent on WRDS platform, at HSG.

Here, we have compiled a research guide to show what information can be gathered from the databases. It may happen that some of our databases contain certain data but to which the user does only have restricted access. This may be because the library has not always licensed all the modules. In these cases, it is most likely that similar data can be found in another source (for example you do not have access to M&A data in Orbis, however you can get these data via Thomson Reuters Eikon or Capital IQ via WRDS). So, in the documents only actually available information is described.

Content

1   Stock prices, investment trusts, bonds

There are different sources to search for stock prices, investment trusts and bonds.

The database **CRSP** contains prices for stocks traded at the NYSE (from 1925 onwards), AMEX (from 1962 on), NASDAQ (from 1972 on) and NYSE Arca (from 2006 on) on a monthly and daily basis. Hence, historical depth is the big asset of CRSP. Furthermore, you have access to market indices like S&P 500 Composite Index, NASDAQ Composite Index and other risk-based indices.

In CRSP data you find more than 39'000 US open-end funds. The series start between 1962 and 2008 depending on availability. There is also data to funds which are not listed anymore. Returns are displayed both on a daily and a monthly basis.

Moreover, CRSP contains monthly data of more than 3'000 US bonds and treasuries since 1925. Daily data is available since 1961. The library has licensed CRSP via Wharton Research Data Services (WRDS), so first you have to login in WRDS.

If you are interested in European stock prices **Thomson Reuters Eikon** is a good source. It comprises the **Datastream** database where data goes back up to 50 years. More than 175 countries in 60 global markets are covered.

You find data for stock prices, market capitalization, dividends etc. for more than 85'000 active securities and almost the same amount for inactive securities.

Datastream also includes data on 120'000 investment trusts. This data, however, is only available on an aggregate level due to data protection. It is not possible to draw conclusions referring directly to the performance of the several trusts. **Morningstar CISDM** database provides data on more than 6'000 hedge funds, funds of funds and CTAs and beyond that, information to more than 13'000 inactive hedge funds.

Furthermore, Datastream contains data of 230'000 active and 500'000 matured and called bonds, warrants, convertibles, CDS, domestic and international issues.

In Thomson Reuters Eikon, click on „Debt & Credit" for a preselected company (search box on the top left) to get information relating to debt financing of companies, for example data on corporate bonds.

You may also search in **Bloomberg** using the command HP to get historical stocks or bonds data. You may illustrate them via the command GP. If you are looking for funds, use the command FSRC.

2 Indices

Datastream (available via Thomson Reuters Eikon) contains around 210'000 indices. You find benchmarks, such as the stock indices MSCI, FTSE and S&P, bond indices from JPMorgan, Iboxx and Citigroup as well as indices of treasuries. Moreover, Datastream offers self-constructed indices for several regions and economic sectors. There are also aggregated indices available. In **Bloomberg** and **CRSP**, you may also search for a great amount of indices.

3 Options and futures

Datastream (available via Thomson Reuters Eikon) covers data relating to 2'000 option contracts and more than 500'000 series. Furthermore, there is data of around 100'000 future contracts from more than 34 countries.

The **Ivy DB US** from OptionMetrics contains data on all US exchange-listed and NASDAQ equities and market indices, as well as all US listed index and equity options, starting from January, 1996.

4 Ratings

If you are looking for the ratings of companies quoted on stock exchanges then Thomson Reuters Eikon, Bloomberg and **SNL Financial** may be of use to you. There, you find the ratings of Standard & Poor's, Fitch and Moody's. For a preselected company in **Eikon** (search box on the top left), go to „Debt & Credit" and click on „Issuer Ratings". In **Bloomberg** use the command CRPR. You find historical credit ratings in **CRSP** database, back to 1922, for public issuers back to 1964.

5 Raw materials

In **Datastream** (available via Thomson Reuters Eikon), coverage includes 3'000 spot prices plus major indices from JPMorgan und Goldman Sachs. It provides excellent coverage of metals, agriculture, chemicals, forest products, and semiconductors. Energy information from Platts includes 129 categories and over 32'000 individual series. In **Thomson Reuters Eikon**, you might also navigate to Asset classes --> Commodities to have access to the sectors „Energy", „Metals" and „Agriculture". In **Bloomberg**, you may also find updated information on raw materials.

6 European financial market data

If you are interested in European financial market data (stock returns, investment trusts, options etc.) a research in **Datastream** (available via Thomson Reuters Eikon) is recommended. However, **Compustat Global** and **Bloomberg** are good sources to search for financial market data like stock prices and dividends or ratios such as earnings per share, too.

7 (US) American financial market data

If you are interested in American financial market data (stocks, investment trusts, bonds) a research in **CRSP** is recommended. Also **Datastream** (available via Thomson Reuters) is appropriate, although providing a lower historical depth. However, CRSP does not contain data on derivatives like options or futures. You may find corresponding data in Datastream and concerning options, in particular in the **Ivy DB US** from OptionMetrics. Another important source to search for American financial markets data is **Bloomberg**.

8   Asian financial market data

If you are interested in Asian financial market data, a search in **Datastream** (available via Thomson Reuters Eikon) is recommended. In Datastream, you find data for more than 175 countries in 60 global markets. Data goes back for up to 50 years. However, **Compustat Global** and **Bloomberg** are also good sources to search for financial market data like stock prices and dividends or ratios, such as earnings per share.

9   News from stock exchanges

In **Bloomberg** database as well as in **Thomson Reuters Eikon** you find a huge variety of news from economics, politics and stock exchanges.