

Databases Accessible by RSFAS Staff (as at 26/11/2012)

Database <i>(Alphabetical Order)</i>	Variables	Country	Years*	Database Access
<i>Annual Reports Online</i>	Annual reports for listed companies plus documentation for all announcements lodged with the exchange	Australia	1995 onwards	Internet access via the ANU library website at http://anulib.anu.edu.au/online/eresources/
<i>Audit Analytics</i>	Detailed audit information for listed companies	US	2000 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>Bank Regulatory</i>	Accounting data for regulated depository financial institutions	US	1976 onwards	As above
<i>Bankscope</i>	Financial information on banks	Global	16 years	As above
<i>Blockholders</i>	Shares owned by blockholders in listed companies	US	1996 – 2001	As above
<i>BoardEx</i>	Profiles and networks of business leaders including their employment, benevolent and educational affiliations.	Global	-	See Emma Schultz for access and password details
<i>CBOE Indexes</i>	Levels data for volatility indices	US	1986 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>Compustat Executive Compensation</i>	Compensation of top 9 executives in listed companies	US	1992 onwards	As above
<i>Compustat Global</i>	Accounting and market data for listed companies	Global	1979 onwards	As above

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Database <i>(Alphabetical Order)</i>	Variables	Country	Years*	Database Access
Compustat North America	Accounting and market data for listed companies	North America	1950 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
Compustat Ratings XPress	Credit ratings for entities and the instruments they issue	Global	1920 onwards	As above
Compustat Segments	Business, geographic, operating and state segment data for listed companies	North America	1976 onwards	As above
Connect4	Annual reports and information on corporate financing activities and corporate governance mechanisms for listed companies	Australia	1991 onwards	Internet access on any College computer at http://www.connect4.com.au
CRSP	Prices, returns and volumes for publicly traded shares, indices, mutual funds and portfolios plus treasury data	US	1925 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
CSMAR	Financial statements plus share prices and returns for publicly traded companies as well as closed-end and open-end funds	China	1990 onwards	As above
DatAnalysis	Accounting data, annual reports, overviews, ownership, corporate financing activities and corporate governance mechanisms all for companies listed on the ASX	Australia	Various	Internet access via the ANU library website at http://anulib.anu.edu.au/online/eresources/

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Database <i>(Alphabetical Order)</i>	Variables	Country	Years*	Database Access
<i>Datastream</i>	Various economic times series plus prices and volumes for publicly traded shares, bonds, indices and derivatives	Global	50 years	Access (with prior booking at the RSFAS Office) for a maximum of 2 hours from Room 3.51, the Honours Lab or PAP Moran 1014.
<i>Dealscan</i>	Terms and conditions on loan transactions	Global	1981 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>DMEF Academic Data</i>	Buying history for 100,000 customers of well known catalogue and non-profit database businesses	US	1971 – 1996	As above
<i>Dow Jones</i>	Levels and returns data for Dow Jones indices	US	1896 onwards	As above
<i>dXdata</i>	Various economic time series	Australia	Various	Data can be accessed via utility server or CDs can be obtained from CBE IT and installed manually
<i>Economist Intelligence Unit</i>	Country profiles and reports	Global	1996 onwards	Internet access via the ANU library website at http://anulib.anu.edu.au/online/eresources/
<i>Fama French and Liquidity Factors</i>	Fama-French factors and portfolios and Pastor-Stambaugh and Sadka liquidity factors	US	1926 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>FDIC</i>	Financial data for depository institutions	US	1984 – 1998	As above
<i>Federal Reserve Bank Reports</i>	FX and interest rates and US state composite indices	US	1919 onwards	As above

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Database <i>(Alphabetical Order)</i>	Variables	Country	Years*	Database Access
<i>FinAnalysis</i>	Overviews, announcements, accounting data and annual reports for companies listed on the ASX	Australia	Various	Internet access via the ANU library website at http://anulib.anu.edu.au/online/eresources/
<i>I/B/E/S</i>	Security analyst forecasts, actuals and trading recommendations	Global	1970 onwards	Two points of access: 1. Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/ ; or, 2. Access (with prior booking at the RSFAS Office) via the Datastream interface for a maximum of 2 hours from Room 3.51, the Honours Lab or PAP Moran 1014.
<i>IMF Balance of Payments Statistics</i>	Balance of payments statistics	Global	1960 onwards	Internet access via the ANU library website at http://anulib.anu.edu.au/online/eresources/
<i>IMF Direction of Trade Statistics</i>	Direction of trade statistics	Global	1980 onwards	As above
<i>Insider Holdings</i>	Insider holdings in public companies	US	1979 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>Institutional (13f) Holdings</i>	Institutional holdings in public companies	US	1979 onwards	As above
<i>International Financial Statistics</i>	International and domestic finance statistics	Global	1948 onwards	Internet access via the ANU library website at http://anulib.anu.edu.au/online/eresources/
<i>KLD</i>	Social ratings for listed companies	US	1991 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/

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<i>Morningstar Direct</i>	Holdings and performance data for a range of investment vehicles including mutual funds	Global	Various	See Emma Schultz for access and password details
<i>Mutual Fund Holdings (formerly CDA)</i>	Mutual fund holdings in public companies	US	1979 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>OptionMetrics</i>	Prices and implied volatilities for publicly traded shares and index options	US	1996 onwards	As above
<i>Penn World Tables</i>	National accounts data converted to international prices	Global	1950 – 2009	As above
<i>PHLX</i>	PHLX currency options data	US	1983 – 1997	As above
<i>Plan for Life</i>	Funds management and life insurance data	Australia	20 years	See David Service for access and password details
<i>RavenPack</i>	Real-time news analysis	Global	2000 onwards	See Emma Schultz for access and password details
<i>RiskMetrics</i>	Corporate governance mechanisms of public companies	US	1990 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>SDC Platinum</i>	Corporate financing activities of listed companies	Global	1979 onwards	Access (with prior booking at the RSFAS Office) for a maximum of 2 hours from Room 3.51, the Honours Lab or PAP Moran 1014.

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<i>SEC Order Execution</i>	Measures of stock execution quality of markets trading national market system securities	US	2000 – 2005	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>Sirca Australian Equities Tick History</i>	Tick history for ASX-listed financial instruments	Australia	1991 onwards	See Raymond Liu for access and password details
<i>Sirca Share Price and Price Relatives</i>	Prices and price relatives for listed Australian companies and equity market indices	Australia	1974 onwards	See Emma Schultz for CD containing most recent version of prices and price relatives
<i>TAQ</i>	Intraday trade and quote data for publicly traded shares	US	1993 onwards	Internet access via Wharton Research Data Services at http://wrds.wharton.upenn.edu/
<i>Thomson Reuters Tick History</i>	Tick history for OTC and exchange-traded financial instruments	Global	1996 onwards	See Raymond Liu for access and password details

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