

# **Financial Data Resources**

## **Departments of Finance and Accounting**

### **University of Arizona**

#### **CRSP**

The Center for Research in Security Prices U.S. stock database contains a comprehensive collection of financial market data, including price, return, and volume data for the NYSE, AMEX and Nasdaq stock markets.

Monthly NYSE Data is available from 12/1925 - 12/31/03

Daily NYSE Data is available from 7/2/1962 - 12/31/03

#### **COMPUSTAT**

Compustat provides more than 300 annual and 100 quarterly Income Statement, Balance Sheet, Statement of Cash Flows, and supplemental data items on more than 24,000 publicly held companies. The Compustat dataset we subscribe to provides us with a moving window of 20 years of annual data and 10 years of quarterly data.

#### **CRSP Survivor-Bias Free US Mutual Fund Database**

The CRSP U.S. Mutual Fund Database provides mutual fund data for over 24,725 (approximately 8,710 dead funds and 16,015 live) open-ended funds of all investment objectives, including equity funds, taxable and municipal bond funds, international funds, and money market funds. Data is available 1/62 – 6/04

#### **Execucomp**

Includes over 80 different executive compensation, executive, director, and company related items. Data is available for years 1992 – 2003.

#### **NYSE Trade and Quoting (TAQ) Database**

The Trade and Quote database contains intraday transactions data (trades and quotes) 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. Data is available from 1/93 – 6/02

#### **Dealscan**

DealScan contains extensive and reliable information on the global commercial loan market. It provides users with access to Loan Pricing Corporation's (LPC's) robust database of detailed terms and conditions on over 131,000 loan, high-yield bond and private placement transactions. Contains detailed deal terms dating back to 1988 and selected data back to 1981.

#### **Global Insight**

Global Insight database provides data on macroeconomic variables such as national income accounts, balance of payments, foreign debt, exchange rates, money supply and employment - among other national level categories. It also provides data on the IMF series and the OCDE series. We have the 10/03 and 8/04 disks.

#### **Global Access**

Global Access provides real-time and historical Price and Earnings Data, SEC EDGAR filings, scanned images of company annual reports, foreign exchange filings, and hard-copy SEC filings. Our subscription includes spreadsheet financials from Worldscope, which covers both US and international company filings. Available 1993 – present.

#### **IBES**

The Institutional Brokers Estimates System provides current and historical consensus and detail forecasts from security analysts, for more than 18,000 companies worldwide. Forecast data items include earnings per share, revenue, cash flow, long-term growth projections, and stock recommendations. Data available from 1987 - Present

#### **Berkeley Options Database**

The Berkeley Options Data Base is a historical record of trades and quotes, time-stamped to the nearest second, for all standardized contracts traded on the Chicago Board Options Exchange. Data begin in 1976 and continue through 1994.

#### **LexisNexis**

LexisNexis provides researchers with access to business news from newspapers, magazines, journals, wires and transcripts, and industry and market news for more than 25 industries. Users can also access company financial reports and profiles, compare companies, and access SEC filings and reports.