

HARBERT COLLEGE OF BUSINESS

DATA RESOURCES

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Data to which the Harbert College subscribes are listed below. They are categorized by whether the data are accessible through the Wharton Research Data Services (WRDS). Data descriptions are copied from company web pages, WRDS, etc.

WRDS

The Harbert College, with support from the Auburn University Library, subscribes to the Wharton Research Data Services (WRDS). This service provides an easy, Web-based interface by which to access data to which the College subscribes. Accounts are available to students and faculty for teaching and research purposes as long as they are affiliated with Auburn University. Class accounts are available for class projects/assignments, as well. To request an account, go to wrds-web.wharton.upenn.edu/wrds/ (note there is no WWW). Data to which we subscribe include:

- **AuditAnalytics (Audit and Compliance)**

Audit Analytics provides detailed research on over 150,000 active audits and more than 10,000 accounting firms. Audit and Compliance datasets covers all SEC registrants. Data include auditor changes, auditor engagements, audit fees, audit opinions, benefit plan opinions, D&O changes, disclosure controls, internal controls, late filers, and restatements.

- **BoardEx**

BoardEx is a business intelligence service used as a new business development tool and as a source for academic research concerning corporate governance and boardroom processes. BoardEx holds in-depth profiles of over 770,000 of the world's business leaders and its proprietary software shows the relationships between and among these individuals. Data include educational background, prior employment, and connections of directors and executives.

- Bureau van Dijk's **Bankscope**

Bankscope contains information on over 32,000 banks, public and private. Each bank report contains a detailed consolidated and/or unconsolidated balance sheet, an income statement plus interim reports. Financial data is available for up to 16 years. The data include detailed financial statements, interim data, ratings and rating reports, country risk and country finance reports, stock data for listed banks, directors and contacts, original filings/images including annual and interim reports, detailed bank structures, economic country profiles and outlooks, business and related news, M&A deals and rumors, and Fitch Bank Credit Model for 11,000 banks.

- **Compustat – Capital IQ**

- **Compustat**

- Compustat provides more than 500 company-level fundamentals, including items such as Income Statements, Balance Sheets, and Flow of Funds. It also offers an even larger number of supplemental data items for more than 47,000 active and 37,000 inactive companies.*

- **Capital IQ People Intelligence**

- People Intelligence covers over 4.5 million professionals and over 2.4 million people including private and public company executives, board members, and investment professionals, globally. Each professional in the Capital IQ database has a distinct profile which can include contact details, biography, education, job functions and titles, board memberships, compensation, insider activity, and options holdings.*

- **Execucomp**

- Standard and Poors' Execucomp provides executive compensation data collected directly from each company's annual proxy (DEF14A SEC form). Detailed information on salary, bonus, options and stock awards, non-equity incentive plans, pensions and other compensation items are available.*

- **CRSP (Center for Research in Security Prices)**

- CRSP maintains the most comprehensive collection of security price, return, and volume data for the NYSE, AMEX and NASDAQ stock markets. The CRSP US Stock Database contains end-of-day and month-end prices on all listed NYSE, Amex, and NASDAQ common stocks along with basic market indices, and includes the most comprehensive distribution information available, with the most accurate total return calculations.*

- **Eventus**

- Eventus performs event studies using data read directly from CRSP stock databases or pre-extracted from any source. The Eventus system includes utility programs to convert calendar dates to CRSP trading day numbers, convert CUSIP identifiers to CRSP permanent identification numbers, and extract event study cumulative or compounded abnormal returns for cross-sectional analysis.*

- **IBES**

- Database on Earnings Estimates covering over 5800+ US Companies. I/B/E/S provides both summary and individual analyst forecasts of company earnings, cash flows, and other important financial items, as well as buy-sell-hold recommendations.*

- **ISS (Institutional Shareholder Services, formerly RiskMetrics)**

- **Directors**

- Includes a range of variables related to individual board directors at S&P 1500 companies (e.g., name, age, tenure, gender, committee memberships, independence classification, primary employer and title, number of other public company boards serving on, shares owned, etc.).*

- **Governance**

- Takeover Defense database provides information on takeover defense and other corporate governance provisions for major US firms. It also includes state takeover laws.*

- **Other**

- Includes proposals that came to a vote as well as those that did not (e.g., because they were withdrawn by the proponent or allowed to be omitted from the proxy by the SEC.). Variables include the lead filer of the proposals, meeting date & outcome.*

- **MSCI (formerly KLD and GMI)**

- MSCI ESG KLD STATS (STATS) is an annual data set of positive and negative environmental, social, and governance (ESG) performance indicators applied to a universe of publicly traded companies. Data are designed to provide in-depth research, ratings and analysis of environmental, social and governance-related business practices to companies worldwide.*

- **Option Metrics**

- OptionMetrics' IvyDB is a comprehensive source of historical price and implied volatility data for the US equity and index options markets. OptionMetrics contains historical prices of options and their associated underlying instruments, correctly calculated implied volatilities, and option sensitivities.*

- **Thompson Reuters**

- **Mutual Fund Holdings**

Thomson-Reuters Mutual Fund Holdings database provides security holding information for all registered mutual funds that report their holdings with the SEC, plus 3,000 global funds. Reported securities include all NYSE/AMEX/NASDAQ, Toronto, and Montreal common stocks.

- **Institutional (13f) Holdings**

Access Institutional Common Stock Holdings and Transactions, as reported on Form 13F filed with the SEC by institutional managers with \$100 million or more in Assets Under Management.

- **Insiders Data**

Capture all U.S. insider activity as reported on Forms 3, 4, 5, and 144 in line-by-line detail. A unique cleansing process is used by Thomson Reuters that adds value by making systematic interpretations on the accuracy of as-reported data and inserts "cleansed" fields for comparison.

- **Bloomberg Terminals** (12 terminals throughout Harbert, including the TIGER Lab, OPCD, MBA Lab, Finance Department, and Lowder 128)

The Bloomberg Terminal is a computer system provided by the financial data vendor Bloomberg L.P. that enables professionals in finance and other industries to access the Bloomberg Professional service through which users can monitor and analyze real-time financial market data and place trades on the electronic trading platform. The system also provides news, price quotes, and messaging across its proprietary secure network. Most large financial firms have subscriptions to the Bloomberg Professional service. Bloomberg is a major global provider of 24-hour financial news and information, including real-time and historic price data, financials data, trading news and analyst coverage, as well as general news and sports. The Terminal is an integrated platform that streams together price data, financials, news and trading data to more than 300,000 customers worldwide.

- **directEdgar** (contact HCOB's Information Technology Services for installation)

directEdgar helps users Search for, Extract and Normalize content from SEC EDGAR filings via a custom developed search engine with 9 search operators and more than 35 ways to filter documents. It offers extraction tools that help users extract search context and specific tables from those filings and normalization tools that help convert the content in EDGAR filings into data.

- **FactSet** (available in the TIGER Lab)

FactSet offers access to data and analytics to analysts, portfolio managers, and investment bankers at global financial institutions. In addition to combining disparate databases, the company also develops its software. From streaming real-time data to deep historical information, FactSet gives you access to timely and accurate data. With thousands of FactSet-sourced and third-party databases integrated in one flexible analytics platform, FactSet offers a powerful data solution that combines global coverage, deep history, and unparalleled transparency.

- **MorningStar Direct** (available in the TIGER Lab)

This service is an investment analysis platform built specifically around the workflows of asset managers and financial advisors to help position and market products, construct portfolios, analyze investments, and connect with investors. Global data include historical portfolio holdings, equities, separate accounts, hedge funds, ETFs, indexes, real-time pricing, and more. Morningstar Direct is powered by full access to one of the industry's most comprehensive investment databases, covering hundreds of thousands of investments worldwide, as well as institutional research from Morningstar analysts.

- Thompson Financial's **SDC Mergers & Acquisitions** (access available through the Associate Dean for Research and Outreach)

SDC Mergers & Acquisitions is the industry standard source of investment banking transaction terms and conditions, covering two million M&A, bond and equity deals dating to the late 1970s. Comprehensively curated from thousands of primary and secondary sources, SDC deals content features over 190 data-points to power advanced analysis of deal structures, market trends, and participant relationships in a fully normalized database. Data include outright acquisitions, stake purchases, joint ventures and repurchases.