STOCK MARKET SECURITIES AND INDICES DATA

CENTER FOR RESEARCH IN SECURITIES PRICES (CRSP)

Center for Research in Securities Prices
Graduate School of Business
University of Chicago
725 South Wells Street - Suite 800
Chicago, IL 60607

CRSP US Stock Daily/Monthly Databases

CRSP US Stock Databases cover common stock issues listed on the New York Stock Exchange, the American Stock Exchange and the Nasdaq Stock Market. These files provide complete historical descriptive information and market data including; comprehensive distribution information, high, low and closing prices, trading volumes, shares outstanding, and total returns. **CRSP links all former and current stock identifiers to a unique permanent CRSP identifier allowing uninterrupted time-series analysis**. Considerable resources are expended to check, maintain, and improve the quality of stock file data, making the accuracy of the CRSP stock files legendary. CRSP stock data is reported on end-of-day and month-end frequencies.

DATA COVERAGE FOR THE MARKET INDICES:

- Value-Weighted Return, including all distributions
- Value-Weighted Return, excluding dividends
- Equal-Weighted Return, including all distributions
- Equal-Weighted Return, excluding dividends
- Total Market Capitalization
- Total Market Count

BENCHMARK INDICES:

- S&P 500 Composite Index
- NASDAQ Composite Index

FOR INDIVIDUAL NYSE, AMEX AND NASDAQ SECURITIES:

- Bid or Low
- Holding Period Return
- Ask or High
- Capitalization
- Closing Price
- Shares Outstanding
- Distribution Information
  - Description of Distribution
  - Dividend Amount
  - Factors to Adjust Price and Shares
- Declaration, Ex-distribution, Record and Payment Dates
- Year-end Capitalization Portfolio
- Volume
- Assignment
- Historical Descriptive information:
- Name
  - Share Class
  - CUSIP
  - Share Code
  - Ticker
  - Exchange Code
  - SIC Code

SUPPLEMENTAL DATA FOR INDIVIDUAL NASDAQ SECURITIES:

- Closing Bid and Ask
- Number of Trades
- Historical Traits Information:
- Market Maker Count
- NASD Classification
- Trading Status

UNIVERSE COVERAGE	DATA BEGINNING:	
The New York Stock Exchange (NYSE)	Monthly – Dec 1925	Daily – Jul 1962
The American Stock Exchange (AMEX)	Monthly – Jul 1962	Daily – Jul 1962
The NASDAQ Stock Market (NASDAQ)	Monthly – Jul 1972	Daily – Jul 1972

CRSP stock data is available in CRSPAccess format. CRSPAccess provides data management to multiple levels of users, enhancing the distribution and processing of the data. It is a customized securities database delivered in both little- and big-endian on CD-ROM with CRSP provided access including pre-compiled FORTRAN and C code libraries, C and FORTRAN77 programming support, and executable utility programs that do not require previous programming experience. The Installation programs and scripts copy data and program files from the Getting Started CD-ROM to disk, and set the necessary parameters.

DATABASE HIGHLIGHTS:

- Utilities for processing, sub-setting and downloading data for non-programmers
- A standardized CRSP format for research, with preinstalled support for popular software and hardware.
- C random or sequential access programming support, with CRSP-provided access functions.
- FORTRAN random and sequential access support including backward-compatibility to the legacy SFA format with CRSP subroutines and common blocks.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network. Time series data can be retrieved using a Windows based program, **ts_print**.
Documentation: Documentation is online in the directory **R:\Crsp\Doc\,** where **R** is mapped to **\\Mbsdata\Crsp\,** and the pdf files can be printed using Adobe Acrobat.

CRSP US Equity, Treasury Indices and Portfolio Assignments Database

A companion database, the **CRSP US Indices Database and Security Portfolio Assignment Database,** provides market indices on a daily, monthly, quarterly and annual frequencies. The module provides additional market and security-level portfolio statistics and decile assignment data. Four types of indices provide the following information.

- The **CRSP Stock File Indices** include Value- and Equal-Weighted Indices, with or without dividends, the S&P 500 Composite Index and returns, NASDAQ Composite Index with return, and security data needed to link stocks to the CRSP US Market Cap-Based Portfolios, the US Government Consumer Price Index, US Government Bond Fixed Term Index Series, and the CRSP Risk-Free Rates File.

  This file contains historical market summary data for NYSE, AMEX, and Nasdaq - individually or combined – at daily, monthly, quarterly, and annual frequencies.

  Value-Weighted Indices (including all distributions) and associated returns
  Value-Weighted Indices (excluding dividends) and associated returns
  Equal-Weighted Indices (including all distributions) and associated returns
  Equal-Weighted Indices (excluding dividends) and associated returns
  Level of the publicly reported S&P 500 Index and associated returns
  Level of the publicly reported NASDAQ Composite Index and associated returns
  Capitalization-Based Decile Portfolio Returns
  Total Market Capitalization
  Total Market Count

- **CRSP Cap-Based Portfolios** data is reported at monthly and quarterly frequencies. These Track micro, small, mid and large-cap stocks with CRSP US Market Cap-Based Portfolios. CRSP ranks all NYSE companies by market capitalization and divides them in to 10 equally populated portfolios. AMEX and NASDAQ National Market stocks are then placed into deciles according to their respective capitalization,

determined by the NYSE breakpoints. CRSP Portfolios 1-2 represent large cap stocks, Portfolios 3,4,5 are mid-caps, Portfolios 6,7,8 represent small caps, and Portfolios 9-10 benchmark micro-caps.
Among the monthly data provided are the number of companies in the portfolio at the start of the quarter, portfolio weight at the start of the quarter, total return and index level, capital appreciation return and index level, and incoming return and index level. Month-end and quarter-end data is provided.

- **CRSP Indices for the S&P 500 Universe** are daily and monthly files which include value- and equal-weighted returns, with and without dividends.

  CRSP publishes the levels of the S&P 500® Composite Index and Nasdaq Composite Index and calculates returns on the levels. The S&P CRSP Indices for the S&P 500 are identical to the CRSP US Stock File Indices except the universe is limited to stocks included in the S&P 500 Composite Index. Two files are provided: one daily and one monthly. The published S&P 500 Composite Index is included for comparison.

- **CRSP US Treasury and Inflation Series** are monthly files containing returns and index levels on US Treasuries and the US Government Consumer Price Index and index level.

  The CRSP US Treasury and Inflation Series (CTI) Files are provided on a monthly frequency. The series contains returns adapted from the CRSP US Government Bond Fixed Term Index Series, the CRSP Risk Free Rates File and the US Government Consumer Price Index. These derived files offer 10 groups of indices with; 30 year, 20 year, 10 year, 7 year, 5 year, 2 year, 1 year, 90 day and 30 day target maturity indices, as well as the Consumer Price Index.

Data for all indices includes the number of companies in the portfolio at the start of the quarter, portfolio weight at the start of the quarter, total return and index level, capital appreciation return and index level, and income return and index level CRSP indices data is available in CRSPAccess format. CRSPAccess provides data management to multiple levels of users, enhancing the distribution and processing of the data. It is a customized database delivered in both little- and big-endian on CD-ROM with CRSP provided access including pre-compiled FORTRAN and C code libraries, C and FORTRAN77 programming support, and executable utility programs that do not require previous programming experience. The Installation programs and scripts copy data and program files from the Getting Started CD-ROM to disk, and set the necessary parameters.

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- C random or sequential access programming support, with CRSP-provided access functions.
- FORTRAN random and sequential access support including backward-compatibility to the legacy SFA format with CRSP subroutines and common blocks.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network. Time series data can be retrieved using a Windows based program, **ts_print**. There are also ASCII, Excel, and SAS versions of the data in the directories at **R:\Crsp\in199912**, where **R** is mapped to **\\Mbsdata\Crsp**. The data covers the same dates as the U.S. Monthly/Daily Equity Databases.
Documentation: Documentation is online in the directory **R:\Crsp\Doc** and the pdf files can be printed using Adobe Acrobat.

CRSP/COMPUSTAT Merged Database

For the first time, the **CRSP/COMPUSTAT Merged Database** lets academic researchers query both CRSP and Standard and Poor's COMPUSTAT® historical databases with a high degree of accuracy.

CRSP has long been known for having the most comprehensive and accurate database of price, distribution and return data for common stocks listed on NYSE, AMEX and NASDAQ. Standard & Poor's Institutional Market Services (S&P IMS) is the leading provider of fundamental financial information. It provides more than 340 annual and 120 quarterly Income Statement, Balance Sheet, Flow of Funds, and supplemental data items on more than 10,000 US and Canadian active companies and 9,700 inactive companies from 1950 to present.

Together, CRSP and S&P IMS are setting a new standard in US equity research. Through the **CRSP/COMPUSTAT Merged Database** with **CRSPLink™**, CRSP historical price, distribution and total return data is matched with COMPUSTAT's fundamental data, using the identifiers that are unique to each. These identifiers permit a seamless time-series examination of each security, regardless of ticker or CUSIP changes. This is much more accurate than relying on matches by CUSIP alone, because CUSIPs change over time.

DATABASE HIGHLIGHTS:

With the **CRSP/COMPUSTAT Merged Database** and **CRSPLink,** there is one less worry, one less hassle, so academics can concentrate on research.

- More accurate links over time. Using the embedded **CRSPLink**, the CRSP permanent, unique identifiers, PERMNO and PERMCO, are paired with COMPUSTAT's permanent, unique identifier, `GVKEY`. As a result, CRSPLink contains more historical matches than do links based on CUSIP. In use for more than 10 years at the University of Chicago Graduate School of Business, **CRSPLink** is continuously updated to improve both the quantity and quality of matches. It also contains a historical record that supports complex relationships.
- Ease of access. The COMPUSTAT tape files are reformatted into a single database and its identifier, `GVKEY`, is integrated with its data records. `GVKEY` can access any COMPUSTAT data in the product.
- Fortran and C random access libraries.
- CRSP and COMPUSTAT utilities and sample programs.

With the **CRSP/COMPUSTAT Merged Database**, one can —

- Access new COMPUSTAT data as it is added.
- Eliminate the job of loading COMPUSTAT back data and current files.
- Access COMPUSTAT data through multiple keys, including CUSIP and our PERMNO and PERMCO.
- Get a 5-year history of COMPUSTAT header information.
- Avoid programming. One can retrieve COMPUSTAT data using **cst_print** or **ts_print** report writer utilities. Retrieve CRSP data using either **stk_print** or **ts_print** report writer utilities.
- Make simultaneous comparisons. With these tools one can download both datasets into any spreadsheet for side-by-side comparisons.

The COMPUSTAT Databases supported in the **CRSP/COMPUSTAT Merged Database** are:

- Full COMPUSTAT tape subscription
- Complete Back Data Package
- Prices/Dividends/Earnings
- Industry Segment Research
- Back Data Industry Segment (active companies)
- Back Data Industry Segment (inactive companies)

- Back Data Geographic Segment (active companies)
- Back Data Geographic Segment (inactive companies)
- Bank Annual and Quarterly

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network. Time series data can be retrieved using a Windows based program, **ts_print**. There is also a DOS program **cst_print**, which can be used to print data from this database. .

Documentation: All **CRSP** product documentation in pdf format can be found in the directory **R:\Crsp\Doc\\,** where **R** is mapped to **\\\\Mbsdata\Crsp** and can be easily printed with Adobe Acrobat**.** **COMPUSTAT** documentation, also in pdf format, can be found in the directories **R:\Crsp\Compustat\Doc\Compustat (North America) Technical Guide** and **R:\Crsp\Compustat\Doc\Compustat (North America) User's Guide\\.**

PROPHET INFORMATION SERVICES, INC.

Prophet Information Services, Inc.
555 Bryant Avenue
Suite 150
Palo Alto CA 94301

Stock Trading Data (Daily)

The **Stock Trading Data** database contains daily trading data for domestic stocks from 1/2/1968 to 1/7/2000, and indices from as ea as 1/4/1915 to 1/7/2000. The database is organized by ticker symbol. Specifically, the database has:

The date, prices or index levels (open, high, low, close), trading volume (for stocks and some indices).

UMCP Availability and Documentation.

Availability: **Prophet Information Services Stock Trading Data** is accessible only if one is logged onto the School of Business local area network. The data is on two mounted CD-ROMs, which appear as directories on drive **Q:\\,** where **Q** is mapped to **\\\\Rhsmithcd\Sys\Cd** The names of these directories are **Q:\Ascstok*I*** where ***I*** = 1 or 2. The data is found under these directories. All files are ASCII format.

Documentation: Documentation is at **R:\ProphetData\Stocks\stocks1.doc,** a Microsoft Word document.

MUTUAL FUND DATA

CENTER FOR RESEARCH IN SECURITIES PRICES (CRSP)

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CRSP Survivor-Bias Free US Mutual Fund Database

The **CRSP Mutual Fund Database** provides survivor-bias free open-ended data for funds of all investment objectives including stock funds, taxable and municipal bond funds, international funds, and money market funds. **The CRSP Survivor-Bias Free US Mutual Fund Database** records each mutual fund's name and organizational history for open-ended mutual funds from January 1, 1962 to December 31, 1998.

The files are divided into the following six categories:

- Identifying Information Containing a Record of Each Mutual Fund Entity's Name(s) and Organizational History
- Supplemental Identifying Information Containing Annual Mutual Fund Attributes
- Monthly Returns
- Monthly Total Net Assets (TNA)
- Monthly Net Asset Values (NAV)
- Distributions

Mark M. Carhart, Co-Head of Quantitative Research, Goldman Sachs Asset Management, developed this unique database for his 1995 Ph.D. dissertation at the University of Chicago Graduate School of Business. In his dissertation, *Survivor Bias and Persistence in Mutual Fund Performance,* he noted that the explosion in new mutual funds has been

> "…accompanied by a steady disappearance of many other funds through merger, liquidation and other means . . . this data is not reported by mutual fund data services or financial periodicals and in most cases is (electronically) purged from current databases. This imposes a selection bias on the mutual fund data available to researchers: only survivors are included."

In estimating the performance on an equal-weight index of equity mutual funds, Mr. Carhart found that, "Using only surviving funds biases these (performance) measures upward by about one percent per year."

SOURCES:

Standard and Poor's Micropal a division of The McGraw-Hill Companies, Inc., is the primary electronic data source. It provided approximately 65% of the original data.

The remaining data is, and has been, acquired from printed sources which include *Fund Scope Monthly Investment Company Magazine, ICDI's MACOR, the Investment Dealers Digest Mutual Fund Guide, Investor's Mutual Fund Guide's* printed monthly report*s, the United & Babson Mutual Fund Selector and the Wisenberger Investment Companies Annual Volumes.*

DATABASE HIGHLIGHTS:

- Over 15,500 funds in the database
- Includes approximately 4,000 dead funds
- Includes open-ended funds of all investment objectives

The **CRSP Survivor Bias Free US Mutual Fund Database** was imported into Microsoft® Access 2000 for ease of use and is designed to enforce referential integrity between tables within the database by using the Fund Name Table as the parent property. This *parent* table includes a list of all relevant ICDI identifiers and asks that all other tables contain, at a minimum, a subset list of ICDI identifiers, but have no greater nor unique number of ICDI identifiers. This form is read-only in any view.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network. SAS format versions of the database are at **L:\Mfz1_199\Data**, where **L** is mapped to **\\Rhsmithcd2\Sys\Cd\.** The database is also available as a Microsoft Access 2000 database at **L:\Mfz1_199\Data\MS-Access.** This version can be accessed only with Microsoft Access 2000 installed. Time period covered is 1/1/1962 to 3/31/2000.
Documentation: Documentation is online at **R:\Crsp\Doc\MUTUAL_FUNDS.PDF,** and can be printed using Adobe Acrobat.

THOMSON FINANCIAL SECURITIES DATA

Thomson Financial Securities Data
Two Gateway Center
Newark, NJ 07102

CDA/Spectrum Mutual Funds Holding US & Canadian Securities

The **CDA/Spectrum Mutual Funds Holding US & Canadian Securities Database** from **Thomson Financial Securities Data** contains extensive information on all registered mutual funds filing with the US Securities and Exchange Commission. Additionally there are 3,000 global finds. Common stocks from the New York Stock Exchange, American Stock Exchange, NASDAQ, Toronto Stock Exchange and Montreal Stock Exchange are included. The data is reported quarterly and begins in first quarter 1995 and ends fourth quarter 1999.

The quarterly files include data on:

Mutual Fund Identification

Stock Identification with Name, Ticker, Exchange, Stock Class, Shares Outstanding and Price

Mutual Fund Holdings of each Stock

Mutual Find Quarterly Transactions in each Stock

Potential Overlap with Institutional 13(f) Stock Holding and Transactions Tape

Mutual Fund Stock Holdings Tape Permanent Keys

Management Company Identification

Mutual Fund Ticker

There are six files of data per quarter from 1995 through 1998. Starting in 1999 an additional three files were added for a total of nine.

UMCP Availability and Documentation.

Availability: The **CDA/Spectrum Mutual Funds Holding US & Canadian Securities Database** from **Thomson Financial Securities Data** is accessible only if one is logged onto the School of Business local area network. The data files are in ASCII format and are located at **R:\Cda**, where **R** is mapped to **\\Mbsdata\Crsp**. There is no retrieval software.
Documentation: Documentation is online at **R:\Cda\Doc\MutualFundTape.doc,** a Microsoft document.

PROPHET INFORMATION SERVICES, INC.

Prophet Information Services, Inc.
555 Bryant Avenue
Suite 150
Palo Alto CA 94301

Mutual Fund NAV Data (Daily)

The **Mutual Fund NAV Data** database contains daily NAV data for mutual funds from 1/2/1988 to 1/20/2000. The database is organized by ticker symbol. Specifically, the database records contain:

Trading Date and the Net Asset Value (NAV) for that date.

UMCP Availability and Documentation.

Availability: **Prophet Information Services Mutual Funds Data** is accessible only if one is logged onto the School of Business local area network. The data is on a mounted CD-ROM, which appears as a directory on drive **Q:\,** where **Q** is mapped to **\\Rhsmithcd\Sys\Cd**. The name of this directory is **Q:\Mutuals**. The data is found under this directory. All files are ASCII format.
Documentation: Documentation is at **R:\ProphetData\Mutual Funds\mutlfnd1.doc,** a Microsoft Word document.

CORPORATE AND GOVERNMENT BOND DATA

CENTER FOR RESEARCH IN SECURITIES PRICES (CRSP)

Center for Research in Securities Prices
Graduate School of Business
University of Chicago
725 South Wells Street - Suite 800
Chicago, IL 60607

CRSP Monthly US Treasury Database

The **CRSP Monthly US Treasury Database** contain over 101,986 prices for 5,136 issues since 1925 and monthly supplemental files, developed by Professor Eugene F. Fama, The Robert R. McCormick Distinguished Service Professor of Finance at the University of Chicago and the Chairman of CRSP's Board of Directors. The Treasury files provide complete historical descriptive information and market data including prices, returns, accrued interest, yields and durations.

The data is updated annually. The **CRSP Monthly US Treasury Database** files are provided in ASCII character format and come with conversion programs for FORTRAN and C to convert to binary.

IDENTIFYING INFORMATION

- CRSP Identifier
- CUSIP
- Maturity Date
- Coupon Rate

DEBT DATA

- Debt Outstanding
  ? Total
  ? Publicly Held

QUOTE DATA:

- Bid
- Ask
- Source

FIXED TERM INDICES FILES:

- Performance of single Treasury issues at fixed maturity horizons

CRSP Supplemental Files - Available with the Month-End Data File

The CRSP US Treasury Database contains files designed by Eugene F. Fama. These files extract term structures and risk-free rates. There are four groups of files:

The Treasury Bill Term Structure Files
The Fama-Bliss Discount Bond Files
The Risk-Free Rates File
The Maturity Portfolio Returns File

Fama file data begins in 1952 excepting the Risk-Free Rates File, which begins in 1925.

CRSP US Treasury daily and monthly data are available in ASCII, SAS® and Microsoft Excel®. The ASCII files were created in tabular format for easy use with CRSP sample programs or other tools. The SAS files contain the entire file. They are combined and distributed in one large transport file created in SAS PROC CPORT. The Excel files are unable to support the master and cross reference files due to size, but contain the other data files. These files do not have installation scripts, and should be copied directly onto your system using your system's tools.

DATABASE HIGHLIGHTS:

- FORTRAN77 programming support to access the data sequentially in character and binary using the CRSP subroutines and common blocks.
- C random and sequential programming support for the daily data files, to access the data.
- Fama files included with the month-end data files.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network. ASCII, Excel and SAS format versions of the data are in directories at **L:\bmz_199**, where **L** is mapped to **\\Rhsmithcd2\Sys\Cd**. The time period covered is from 12/31/25 to 12/31/99.
Documentation: Documentation is online at **R:\Crsp\Doc\BOND_MONTHLY.PDF,** and can be printed using Adobe Acrobat

LEHMAN BROTHERS FIXED INCOME DATABASE

UH Fixed Income Research Project
University of Houston
College of Business Administration
Houston, TX 77204-6282
Attention: Professor Arthur Warga

Corporate and Government Bond Data (Monthly)

The **Lehman Brothers Fixed Income Database** contains the following features:

The data consists of detailed pricing information on the individual bonds that make up the Lehman Brothers Bond Indices. Highlights of the database include each month's S&P, Moody's, and Fitch bond rating for individual bonds, current call and put prices (if applicable), coupon, flat price, accrued interest, maturity, issuance, Macaulay duration, convexity, and CUSIP information. Monthly cross sectional files covering the period January 1973 through March 1998 constitute the current release se Each monthly cross sectional file contains information on a variety of industry sectors including:

U.S. Treasury Bonds / Notes
Agency Bonds
Industrial
Telephone Utility
Electric Utility
Utility (Other)
Finance
Canadian
Sovereign
Supra-National
Transportation
Foreign

Also featured is a comprehensive time series of Lehman Brothers' Bond Indices, including (by various rating and maturity sector - Government, Agency, Corporate, Mortgage Backed, Asset Backed, Supranational, High Yield, and more. Limited data is also available on individual mortgage backed securities, futures contracts, and money market instruments.

A master cross sectional file provides detailed information on issuance, subordination, option-like features, industry classificatio first call and put dates, etc. The database includes over 70,000 instruments, most of which are direct obligations of their issuers.

UMCP Availability and Documentation.

Availability: The **Lehman Brothers Fixed Income Database** is accessible only if one is logged onto the School of Business local area network. The data files are in ASCII format and are located at **R:\Lehman**, where **R** is mapped to **\\Mbsdata\Crsp**. There is no retrieval software.

Documentation: Documentation is online at **R:\Lehman\Doc\comp.pdf,** and can be printed using Adobe Acrobat.

MACROECONOMIC, MARKETS, AND INTERNATIONAL DATA

McGRAW-HILL STANDARD & POOR'S DRI

Standard & Poor's DRI
24 Hartwell Avenue
Lexington, MA 02421-6527

Global Economics Databases

DRI U.S. and Canadian Equities Database (DRISEC)
DRI Financial Market Indices Database (INDEX)
DRI Commodities Database (DRICOM)
DRI Money Market and Fixed Income Database (DRIFACS)
DRI International Economic Database (DRIINTL)
DRI Country Databases
DRI Canadian Primary Source Database (DBCAND)
IMF International Financial Statistics Database (IMF)
IMF Direction of Trade Database (IMFDOT)
IMF Balance of Payments Database (IMFBOP)
OECD Main Economic Indicators Database (OECDMEI)
OECD National Accounts Database (OECDNIA)
International Automotive Database (AUTODB)
DRI U.S. Central Database (USCEN)
DRI As Reported Economic Indicators Database (ASREP)
DRI U.S. Prices Database (USPRICE)
Flow of Funds Database (FFUNDS)
DRI Markets Database (MARKETS)
DRI Basic Economics

The DRI Global Economics Databases contain thousands of daily, weekly, monthly, quarterly, and annual time series. Daily data is updated daily. The retrieval software, **Webstract** is easy to use and can write data directly to ASCII files, EXCEL worksheets, or to the screen.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network and uses a Windows based retrieval program, **Webstract**, which connects the user to the Global Economics web site.
Documentation: Documentation of the data items can be easily accessed and printed from the web site **http://www.dri.mcgraw-hill.com/client/dochome.htm**. The user id is **doc** and the password is **dttyk**.

EXECUTIVE COMPENSATION DATA

McGRAW-HILL STANDARD & POOR'S DRI

Standard & Poor's DRI
24 Hartwell Avenue
Lexington, MA 02421-6527

ExecuComp Database

The **ExecuComp** database contains data on executive compensation for all companies in the Standard and Poor's database. The database resides at the Market Insight web site. Market Insight contains easy to use report generation and new screening and search capabilities. Market Insight is very user friendly and can write data directly to ASCII files, Excel worksheets, or to the screen.

There are six **ExecuComp** canned reports available at the Market Insight web site:

Directors Compensation
Executive Current Compensation
Executive History
Executive Options
Executive Peers
Executive Total Compensation

There is also a complete copy of the **ExecuComp** database, accessible using Microsoft Access (part of the Microsoft Office suite) in the folder **R:\Execucomp\.**

UMCP Availability and Documentation.

Availability: Database is accessible using retrieval software **Market Insight** from any UMCP computer using a web browser (Microsoft Internet Explorer or Netscape Navigator). The web site is **http://mi.compustat.com/**. The database can also be easily downloaded as a Microsoft Access database to a local hard drive.
Documentation: Documentation of the data items can be easily accessed and printed from **R:\Execucomp\execdefs.txt**, where **R** is mapped to **\\Mbsdata\Crsp**. Documentation of the Access database can be printed from **R:\Execucomp\access.pdf**.

ACCOUNTING DATA

McGRAW-HILL STANDARD & POOR'S COMPUSTAT

Standard & Poor's Compustat
7400 South Alton Court
Englewood, CO 80112-2394

COMPUSTAT (North America) Research Insight

With data on more than 20,000 companies, no other software integrates as much in-depth financial information into a single, easy-to-access resource as Research Insight (North America) from Standard & Poor's Compustat.

Database is updated quarterly.

More than 10,100 active companies with up to 20 years and 48 quarters of fundamental data, and 20 years of monthly market history.

More than 10,200 inactive (Research) companies with up to 20 years of history.

More than 1,000 Canadian companies with up to 20 years and quarterly history from 1st quarter 1991, and monthly high, low & close prices, dividends, EPS, book value, shares traded, and common stock float shares as far back as 1982 plus 16 indexes.

Historical SIC codes from 1987.

Historical NAICS codes from 1990.

Extensive fundamental data coverage of over 1,400 data items, ratios & growth rates, monthly stock price data (PDE), industry segment (business segment-line of business) and geographic data, multiple SIC codes, and company name and address information.

Business descriptions available with the **COMPUSTAT Library**.

The ability to import private company databases and concepts to merge with COMPUSTAT.

Predefined concepts, approximately 175 annual, 125 quarterly, 19 monthly, and 22 daily.

Approximately 100 standard reports and/or the ability to create your own custom reports.

Predefined screens to quickly search using commonly requested criteria. A Dividend discount model.

Industry & Economic Sector Data categorizes all companies into one of nine broad economic groups and SIC codes further refine each classification.

I/B/E/S Institutional Brokers Estimate System, approximately 45 estimated earnings-related data items included on more than 5,500 companies.

Up to four months daily stock price history.

Company officers.

Comprehensive company financial data, extensive balance sheet, income statement, and detailed footnotes.

Standardized definitions to ensure data consistency between periods and between companies.

U.S. and Canadian microeconomic data provides 20 years of key monthly statistics including Treasury Bill rates, Prime Interest rates, etc.

Integrated Charting and Graphing Capabilities.

COMPUSTAT (GlobalVantage) Research Insight

Most of the features of **Research Insight (North America)** but with comprehensive data on more than 15,900 companies in 72 countries around the world.

Comprehensive company financial data, extensive balance sheet, income statement, and detailed footnotes.

Standardized definitions to ensure intra-company data consistency between periods, and inter-company data consistency within countries.

International I/B/E/S Institutional Brokers Estimate System, up to 189 estimated earnings-related data items per company included on annual CD-ROM.

Report library allows presentation in formats common within countries. Custom reports may be created.

Issues with in-depth pricing and market related information with up to 12 years of history.

118 currencies - translation information on month-end rates, monthly average rates, and 12-month moving average rates.

Industry & Economic Sector Data (as detailed above).

UMCP Availability and Documentation.

Availability: North America and global data is accessible only if one is logged onto the School of Business local area network and uses the Windows based retrieval and report program **Research Insight**. Time period covered is the most recent twenty years for annual data and most recent forty-eight quarters of quarterly data. The latest date available is 7/31/2000. **North America** data is also available in the **CRSP/COMPUSTAT Merged Database** product.

Documentation: Hardcopy documentation is kept in 3304 Van Munching Hall. Extensive online help is available in **Research Insight**. Manuals are also online in the directories **F:\Win95app\Ri\\Doc\North America** and **F:\Win95app\Ri\\Doc\GlobalVantage\,** where **F** is mapped to either **\\Mbs2\Main\Apps** or **\\Mbslab\Main\Apps\,** and can be printed using Adobe Acrobat.

COMPUSTAT (North America) Back Data

The **COMPUSTAT (North America) Back Data Database** has two components:

Back Data - Active Companies: Annual - over 2,000 companies with additional history from 1950 to the current database; **Quarterly** - approximately 3,500 companies with additional history from 1962 to the current database.

Back Data - Inactive Companies: Annual - approximately 5,300 research companies with additional history from 1950 to the current database; **Quarterly** - approximately 6,300 research companies with additional history from 1962 to the current database

UMCP Availability and Documentation.

Availability: North America back data (farther back than what is available from **Research Insight)** data is accessible only if one is logged onto the School of Business local area network. The data is located in the directories at **R:\Compustat\Back Data\,** where **R** is mapped to **\\Mbsdata\Crsp**. It is ***not*** accessible using **Research Insight**. Users must write retrieval programs. Time period covered is from 1950 to 1979 for annual data and from 1962 to 1979 for quarterly data. This data is also available in the **CRSP/COMPUSTAT Merged Database** product.
Documentation: Documentation is online in the directories **R:\Compustat\Doc\Compustat (North America) Technical Guide** and **R:\Compustat\Doc\Compustat (North America) User's Guide\,** and can be printed using Adobe Acrobat. Hardcopy documentation is kept in 3304 Van Munching Hall.

COMPUSTAT (North America) Prices, Dividends, Earnings (PDE) Data

The **COMPUSTAT (North America) PDE Database** has monthly history from 1962 to the present with approximately 10,000 U.S companies plus 540 industry indexes.

UMCP Availability and Documentation.

Availability: North America PDE data (the latest years are also accessible using **Research Insight)** data is accessible only if one is logged onto the School of Business local area network. The data is located in the dataset **R:\Compustat\Prices, Dividends, Earnings\uspde,** where **R** is mapped to **\\Mbsdata\Crsp**. It is ***not*** accessible using **Research Insight**. Users must write retrieval programs. The data is monthly and the time period covered is from 1962 to 2000. This data is also available in the **CRSP/COMPUSTAT Merged Database** product.
Documentation: Documentation is online in the directories **R:\Compustat\Doc\Compustat (North America) Technical Guide** and **R:\Compustat\Doc\Compustat (North America) User's Guide\,** and can be printed using Adobe Acrobat. Hardcopy documentation is kept in 3304 Van Munching Hall.

COMPUSTAT (North America) Bank Data

The **COMPUSTAT (North America) Bank Database** has comprehensive financial, statistical and market information on the large and most important banks in the U.S.: 650 banking companies with up to 20 years and 48 quarters of history.

UMCP Availability and Documentation.

Availability: North America Bank data is accessible only if one is logged onto the School of Business local area network. The data is located in the directories at **R:\Compustat\Bank Current Data\,** where **R** is mapped to **\\Mbsdata\Crsp**. It is ***not*** accessible using **Research Insight**. Users must write retrieval programs. The database contains the forty-eight most recent quarters and the twenty most recent years. This data is also available in the **CRSP/COMPUSTAT Merged Database** product.
Documentation: Documentation is online in the directories **R:\Compustat\Doc\Compustat (North America) Technical Guide** and **R:\Compustat\Doc\Compustat (North America) User's Guide\,** and can be printed using Adobe Acrobat. Hardcopy documentation is kept in 3304 Van Munching Hall.

COMPUSTAT (North America) Quarterly Data (Inactive Companies)

The **COMPUSTAT (North America) Quarterly Data (Inactive Companies)** has data for over 6,200 inactive (Research) compani each with up to 48 quarters of history and up to 145 Quarterly items.

UMCP Availability and Documentation.

Availability: North America Quarterly data for inactive (research) companies is accessible only if one is logged onto the School of Business local area network. The data is located in the dataset at **R:\Compustat\Quarterly Current Data\Research\mqtrr**, where **R** is mapped to **\\Mbsdata\Crsp**. The dataset is ***not*** accessible using **Research Insight**. Users must write retrieval programs. The database contains the forty-eight most recent quarters. The same data is available from **Research Insight.** This data is also available in the **CRSP/COMPUSTAT Merged Database** product.
Documentation: Documentation is online in the directories **R:\Compustat\Doc\Compustat (North America) Technical Guide** and **R:\Compustat\Doc\Compustat (North America) User's Guide\\,** and can be printed using Adobe Acrobat. Hardcopy documentation is kept in 3304 Van Munching Hall.

COMPUSTAT (North America) Geographic & Industry Segment Current Data

The **COMPUSTAT (North America) Geographic & Industry Segment Current Data Database** has nine components:

Segment Company
Segment Source
Segment Detail
Segment Products
Segment Customers
Segment Item Value
Segment NAICS
Segment Geographic Area Codes
Segment Currency Rate

Current Data - Active Companies: Industry and geographic data for approximately 8,000 active companies each with up to 7 years of financial information on geographic regions.

Current Data – Inactive (Research) Companies: Approximately 2,900 companies each with up to 7 years of financial information on geographic regions and line of business.

UMCP Availability and Documentation.

Availability: North America Geographic and Industry Segment data for active and inactive (research) companies is accessible only if one is logged onto the School of Business local area network. The data is located in the directories at **R:\Compustat\Segment Current Data**, where **R** is mapped to **\\Mbsdata\Crsp**. The datasets are ***not*** accessible using **Research Insight**. Users must write retrieval programs. The database contains the most recent seven years data. For active companies, the same data is available from **Research Insight.** This data is also available in the **CRSP/COMPUSTAT Merged Database** product.
Documentation: Documentation is online in the directories **R:\Compustat\Doc\Compustat (North America) Technical Guide** and **R:\Compustat\Doc\Compustat (North America) User's Guide\\,** and can be printed using Adobe Acrobat. Hardcopy documentation is kept in 3304 Van Munching Hall.

COMPUSTAT (North America) Geographic & Industry Segment Back Data

The **COMPUSTAT (North America) Geographic & Industry Segment Current Data Database** has nine components:

Segment Company
Segment Source
Segment Detail
Segment Products
Segment Customers
Segment Item Value

Segment NAICS
Segment Geographic Area Codes
Segment Currency Rate

Back Data - Active Companies: Approximately 5,400 companies with additional history from 1981 to current database.

Back Data – Inactive (Research) Companies: Approximately 5,200 companies with additional history from 1981 to current database.

UMCP Availability and Documentation.

Availability: North America Geographic and Industry Segment back data for active and inactive (research) companies is accessible only if one is logged onto the School of Business local area network. The data is located in the directories at **R:\Compustat\Segment Back Data**, where **R** is mapped to **\\Mbsdata\Crsp**. The datasets are ***not*** accessible using **Research Insight**. Users must write retrieval programs. This data is also available in the **CRSP/COMPUSTAT Merged Database** product.

Documentation: Documentation is online in the directories **R:\Compustat\Doc\Compustat (North America) Technical Guide** and **R:\Compustat\Doc\Compustat (North America) User's Guide\,** and can be printed using Adobe Acrobat. Hardcopy documentation is kept in 3304 Van Munching Hall.

STOCK OPTIONS DATA

PROPHET INFORMATION SERVICES, INC.

Prophet Information Services, Inc.
555 Bryant Avenue
Suite 150
Palo Alto CA 94301

Stock Options (Put and Calls) Data

The **Stock Options Data** database contains extensive trading data on puts and calls for domestic stocks and covers options trading from November 1995 through January 2000. Specifically, the database has:

Month and year of expiration, and strike price

The date, prices (open, high, low, close), trading volume, and open interest for each day the option was traded.

UMCP Availability and Documentation.

Availability: **Prophet Information Services Stock Options** data is accessible only if one is logged onto the School of Business local area network. The trading time period covered is from 1995 through January 2000. The data is on five mounted CD-ROMs, which appear as directories on drive **Q:\\,** where **Q** is mapped to **\\\\Rhsmithcd\Sys\Cd**. The names of these directories are **Q:\Stokopt*I*** where ***I*** = 1, 2, 3, 4, and 5. The data is found under these directories. All files are ASCII format.

Documentation: Documentation is at **R:\ProphetData\Options\options1.doc,** a Microsoft Word document.

FUTURES DATA

PROPHET INFORMATION SERVICES, INC.

Prophet Information Services, Inc.
555 Bryant Avenue
Suite 150
Palo Alto CA 94301

Commodity Futures Data

The **All Market Futures Database** contains market data originating from 1959. Data is available in three formats (ASCII, MetaStock, and Technical Tools). Only ASCII format is supported at the School of Business. The future CD has:

The open, high, low, close, volume, and open interest for every contract traded (there are hundreds of individual contracts in key markets)

The non-adjusted continuous contract (front months chained together for long-term perspective)

The adjusted continuous contract (adjusted to compensate for spread on rollovers)

Cash, for most of the key markets.

UMCP Availability and Documentation.

Availability: **Prophet Information Services Stock Options** data is accessible only if one is logged onto the School of Business local area network. The trading time period covered is from 1959 to July 2000. The data is on a CD-ROM, which appears as a directory **Futures** on drive **Q:\,** where **Q** is mapped to **\\Rhsmithcd\Sys\Cd**. The data is found in subdirectories named for the commodity trading symbol under the directory **Q:\Futures\Ascii**. All files are ASCII format.
Documentation: Documentation is at **R:\ProphetData\Futures\futures1.doc,** a Microsoft Word document.

CORPORATE FINANCING DATA

THOMSON FINANCIAL SECURITIES DATA

Thomson Financial Securities Data
Two Gateway Center
Newark, NJ 07102

SDC Platinum Global Corporate Financing Databases

U.S. Corporate New Issues
- **Public Offerings**
- **Rule 144A Offerings**
- **Private Placements**
- **Issues in Registration & Withdrawn Issues**
- **Shelf Registrations (Rule 415 Filings)**

Non-U.S. Domestic New Issues
- **Asia Pacific**
- **Australia & New Zealand**
- **Continental Europe**
- **India & Subcontinent**
- **International (Euro & Foreign Markets)**
- **Japan**
- **Latin America**
- **United Kingdom**
- **Rest of the World**

Medium-Term Note Programs

U.S. Underwritten Calls

The **SDC Platinum Global Corporate Financing Databases** each contain hundreds of data items. Most of the databases are updated daily. The retrieval software **SDC Platinum** is easy to use, and output may be saved as ASCII or Excel files. Data coverage is from as far back as 1970.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network and uses a Windows based retrieval program, **SDC Platinum**, which connects the user to the database. Potential users must see Chuck LaHaie to be added to the user list.

Documentation: Documentation of the data items can be easily accessed and printed from the .txt and .pdf files in the directory **F:\win95app\platinum**, where **F** is mapped to **\\\\Mbs2\Main\Apps**.

WORLDWIDE MERGERS AND ACQUISITIONS DATA

THOMSON FINANCIAL SECURITIES DATA

Thomson Financial Securities Data
Two Gateway Center
Newark, NJ 07102

SDC Platinum Worldwide Mergers and Acquisitions Databases

U.S. Targets

Non-U.S. Targets

The **SDC Platinum Worldwide Mergers and Acquisitions Databases** each contain over one thousand data items. The databases are updated daily. The retrieval software **SDC Platinum** is easy to use, and output may be saved as ASCII or Excel files. Data coverage is from as far back as 1970.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network and uses a Windows based retrieval program, **SDC Platinum**, which connects the user to the database. Potential users must see Chuck LaHaie to be added to the user list.

Documentation: Documentation of the data items can be easily accessed and printed from the .txt and .pdf files in the directory **F:\win95app\platinum\,** where **F** is mapped to **\\Mbs2\Main\Apps**.

VENTURE CAPITAL AND FUNDS DATA

THOMSON FINANCIAL SECURITIES DATA

Thomson Financial Securities Data
Two Gateway Center
Newark, NJ 07102

SDC Platinum VentureXpert Databases

- **Industry Resources**
  - **Funds**
  - **Firms**
  - **Portfolio Companies**
  - **Limited Partnerships (coming soon!)**
  - **Third Parties (coming soon!)**
  - **Executives**
- **Industry Statistics**
  - **Fund (Commitments)**
  - **Fund (Performance)**
  - **Fund (Statistics)**
  - **Firm (Statistics) (coming soon!)**
  - **Firm Capital Under Management (coming soon!)**
  - **Company Investments (Disbursements)**
  - **Company Initial Public Offerings (IPOs)**
  - **Company Mergers & Acquisitions**

The **SDC Platinum VentureXpert Databases** contain data on thousands of venture capital firms and funds. Most of the databases are updated daily. The retrieval software **SDC Platinum** is easy to use, and output may be saved as ASCII or Excel files. Data coverage is from as far back as 1960. **VentureXpert** databases are also accessible on the internet.

UMCP Availability and Documentation.

Availability: Database is accessible only if one is logged onto the School of Business local area network and uses a Windows bas retrieval program, **SDC Platinum**, which connects the user to the database. Potential users must see Chuck LaHaie to be added to tl user list. **VentureXpert** is also accessible via the web at the site **http://204.126.142.230/scripts/runisa.dll?VX**. Please see Chuck LaHaie for the user-id and password.

Documentation: Documentation of the data items can be easily accessed and printed from the .txt and .pdf files in the directory **F:\win95app\platinum\\,** where **F** is mapped to **\\\\Mbs2\Main\Apps**.