### THE CHINESE UNIVERSITY OF HONG KONG CUHK Business School School of Accountancy Part I: Databases / Datasets List - on WRDS (As of July 2018)

Databases / Datasets	Brief Description	Platform / Access
Wharton Research Data Services (WRDS)	Wharton Research Data Services (WRDS) is the award-winning research platform and business intelligence tool for 50,000+ corporate, academic, government and nonprofit users at 450+ institutions in 35+ countries. WRDS provides the leading business intelligence, data analytics, and financial research platform to global 	
Bank Regulatory	The Bank Regulatory Database contains five databases for regulated depository financial institutions. These databases provide accounting data for bank holding companies, commercial banks, savings banks, and savings and loans institutions. The source of the data comes from the required regulatory forms filed for supervising purposes.	WRDS
Blockholders	This dataset contains standardized data for blockholders of 1,913 companies. The data was cleaned from biases and mistakes usually observed in the standard source for this particular type of data. Blockholders' data is reported by firm for the period 1996-2001.	WRDS
BoardEx (on WRDS)	Access extensive data on the boards of publicly listed and notable private companies in all regions of the world.	WRDS
CBOE Indexes	The CBOE (Chicago Board Options Exchange) Volatility Index® (VIX®) is a key measure of market expectations of near-term volatility conveyed by S&P 500 stock index option prices.	WRDS
Compustat North America (both Annual and Quarterly) (Legacy)	Compustat North America is a database of U.S. and Canadian fundamental and market information on more than 30,000 active and inactive publicly held companies. It provides thousands of Income Statement, Balance Sheet, Statement of Cash Flows, and supplemental data items.	WRDS
Compustat North America Segments (Legacy)	Business and geographic segment data.	

Compustat Global & EMDB (Legacy)	Compustat Global provides data covering publicly traded companies in more than 80 countries, representing over 90% of the world's market capitalization, including coverage of over 96% of European market capitalization and 88% of Asian market capitalization. S&P's EMDB covers 53 markets and more than 2,200 stocks in developing countries.	
Compustat - Capital IQ Key Developments	Capital IQ is a suite of databases from S&P. They connect to the Compustat family of databases through Gvkey. Key Developments provide structured summaries of material news and events that may affect the market value of securities. It monitors over 100 Key Development types including executive changes, M&A rumors, changes in corporate guidance, delayed filings, SEC inquiries, and many more. Each Key Development item includes announced date, entered date, modified date, headline, situation summary, type, company role, and other identifiers.	WRDS
Compustat - 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.	WRDS
CRSP Stock Quarterly/Annual Update	The 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. Additional CRSP files provide stock indices, beta-based and cap-based portfolios, treasury bond and risk-free rates, and mutual funds data.	WRDS
DMEF Academic Data	Direct Marketing Educational Foundation (DMEF). Four individual data sets, each containing customer buying history for about 100,000 customers of nationally known catalog and non-profit database marketing businesses are available through DMEF to approved academic researchers for use within academic situations.	WRDS
Dow Jones	The Dow Jones covers Dow Jones Averages and Total Return Indexes. The Dow Jones Averages are comprised of The Daily and Monthly Dow Jones Composite (DJA), as well as The Dow Jones Industrial (DJI), The Dow Jones Transportation (DJT), The Dow Jones Utility (DJU), The Dow 10, and The Dow 5. The Dow Jones Industrial Average, the best known U.S. stock index, and the Dow Jones Transportation Average, the oldest U.S. stock index were created by Charles Henry Dow, co-founder of Dow Jones & Company, and maintained and reviewed by the editors of The Wall Street Journal. Dow Jones Indexes is the source of Dow Jones information and the provider of this data. The Dow Jones Total Return Indexes are	WRDS

	introduced by Dow Jones Indexes as part of the Dow Jones Total Market Index Series. The Total Return Indexes account for reinvested dividends. Data for the Total Return Indexes is available after 1987.	
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.	WRDS
Execucomp (on Compustat)	Execucomp provides executive compensation data collected directly from each company's annual proxy (DEF14A SEC form) for all firms in S&P 1500 index. Detailed information on salary, bonus, options and stock awards, non-equity incentive plans, pensions and other compensation items are available.	WRDS
FactSet Ownership (also named as Lionshares)	FactSet Ownership provides global institutional, mutual fund, stakeholder, and float- related share ownership information. Provides data and tools to analyze global markets, public and private companies, and equity and fixed income portfolios with coverage of aggregates, corporate governance, economics, financial research and filings, mergers and acquisitions, news, ownership, people, prices, and private capital.	WRDS
Fama French & Liquidity Factors	The Fama-French Portfolios are constructed from the intersections of two portfolios formed on size, as measured by market equity (ME), and three portfolios using the ratio of book equity to market equity (BE/ME) as a proxy for value. Returns from these portfolios are used to construct the Fama-French Factors.	WRDS
Federal Reserve Bank	The Federal Reserve Bank Reports in WRDS contain two databases collected from Federal Reserve Banks: Foreign Exchange Rates (Federal Reserve Board's H.10 Report). The WRDS FX database is based upon the Federal Reserve Board's H.10 release and contains Foreign Exchange rates for over 30 world currencies and trade- weighted indices. Interest Rates (Federal Reserve Board's H.15 Report). The WRDS RATES database is based upon the Federal Reserve Board's H.15 release that contains selected interest rates for U.S. Treasuries and private money market and capital market instruments.	WRDS

IBES	I/B/E/S (Institutional Brokers Estimates System) from Thomson Reuters. I/B/E/S International Inc. created their Academic Research Program over 30 years ago to provide both summary and individual analyst forecasts of company earnings, cash flows, and other important financial items, as well as buy-sell-hold recommendations. In 2000, I/B/E/S was integrated with Thomson Reuters / First Call, and in 2012 First Call was discontinued.	WRDS
Institutional Shareholder Services (ISS)	Institutional Shareholder Services (formerly RiskMetrics). ISS a leader in corporate governance data. IRRC was initially the data provider for WRDS. IRRC, however, was acquired by ISS in 2005. This acquisition did not initially affect the data provided through WRDS, but that changed in 2007 when RiskMetrics changed the methodology to collect data to follow ISS specifications. Also, the new methodology does not collect all the variables needed to create the Governance Index (GIndex). Access Historical Governance data, Historical Directors data, Incentive Lab data and Shareholder Proposal data.	WRDS
MFLINKS	Mutual Fund Links. The MFLINKS tables provide a reliable means to link CRSP Mutual Fund (MFDB) data that covers mutual fund performance, expenses, and related information to equity holdings data in the Thomson Reuters Mutual Fund Ownership data (formerly known as the CDA S12 data). Using MFLINKS allows a researcher to gather detail on holdings either for particular funds or fund families and groups of funds at specific points in time.	WRDS
Morningstar CISDM	Morningstar CISDM (Center for International Securities and Derivatives Markets) Database provides subscribers with qualitative and quantitative information for more than 6,000 hedge funds, funds of funds and CTAs since 1994. The revised new database is a highly valued research tool across the hedge fund and CTA fields.	WRDS
MSCI (formerly KLD and GMI)	MSCI ESG KLD on WRDS: The MSCI ESG KLD STATS DATA SET was created by KLD Research & Analytics, Inc. (KLD) in 1991. MSCI acquired KLD in 2010. The corporate governance historical dataset (formerly GMI Ratings) is updated annually and contains approximately 225 unique data points organized into four primary categories for approximately 3,000 US companies.: 1) Companies, 2) Directors, 3) CEO Compensation, and 4) Takeover defenses. The dataset is updated annually and dates back to 2001.	WRDS

MSRB	MSRB - Municipal Securities Rulemaking Board. As the primary regulator of the \$3.7 trillion municipal security market, the MSRB collects and makes publicly available through its Electronic Municipal Market Access (EMMA). The trades represent transactions by investors and dealers in the over-the-counter market for municipal securities issued by municipal entities, including states, counties, cities and special tax districts.	WRDS
OptionMetrics	Coverage: 1996 - present. Ivy DB OptionMetrics is a comprehensive source of historical price and implied volatility data for the US equity and index options markets. Encompassing data since 1996, Ivy DB OptionMetrics contains historical prices of options and their associated underlying instruments, correctly calculated implied volatilities, and option sensitivities.	WRDS
OTC Markets	Access the most comprehensive, timely and accurate data available on the 10K securities that trade on the OTCQX, OTCQB and OTC Pink Marketplaces.	WRDS
PACAP	Pacific-Basin Capital Markets. The PACAP Research Center creates, maintains, and distributes comprehensive, computerized databases which track capital markets data for eight Pacific-Basin countries/regions (HK, Indonesia, Japan, Korea, Malaysia, Singapore, Taiwan, and Thailand) on a continuous and systematic basis. PACAP Databases contain extensive information on all listed companies from each country's/region's major stock exchange including: daily security prices and returns, capital distributions, financial statements, market indices and returns, and economic statistics.	WRDS
Penn World Tables	The Penn World Tables provides national income accounts-type of variables converted to international prices. The homogenization of national accounts to a common numeraire allows valid comparisons of income among countries.	WRDS
PHLX	Philadelphia Stock Exchange (PHLX). The Philadelphia Stock Exchange founded in 1790 is the oldest organized stock exchange in the nation. As one of North America's primary marketplaces for the trading of stocks, equity options, index options and currency options, the PHLX continues to be a market leader in the development and introduction of innovative new products and services.	WRDS
RavenPack News Analytics	RavenPack News Analytics 4.0. RavenPack analyzes unstructured content from thousands of publications to extract information on named entities and financially relevant events in the public eye.	WRDS

SEC Order Execution	SEC-mandated Disclosure of Order Execution Statistics. As a result of Rule 11Ac1-5, market centers that trade national market system securities must make monthly, electronic disclosures of basic information concerning their quality of executions on a stock-by-stock basis. In addition, market centers must disclose the extent to which they provide executions at prices better than the public quotes to investors using limit orders.	WRDS
TAQ	The Trade and Quote (TAQ) Database. 1) Trade and Quote: Contains intraday transactions data (trades and quotes) for all securities listed on the New York Stock Exchange (NYSE), American Stock Exchange (AMEX), as well as Nasdaq National Market System (NMS) and SmallCap issues. 2) Reg SHO - NYSE Short Sales: Contains data related to SEC Regulation SHO per the terms of the SRO requirement to make Short Sale transactions data available on a monthly basis for trade dates beginning January 2005 through the pilot period ending 2007. 3) Millisecond Trade and Quote: Trades and Bids are tracked at the millisecond level (HHMMSSXXX).	WRDS
Thomson-Reuters Mutual Fund Holdings - (s12)	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. This database is formerly known as CDA/Spectrum, and is often referred to as Spectrum 12 for ownership information by registered Investment Companies or Domestic Mutual Funds.	WRDS
Thomson-Reuters Institutional (13f) Holdings - s34	Thomson-Reuters Institutional Holdings (13F) Database provides Institutional Common Stock Holdings and Transactions, as reported on Form 13F filed with the SEC. This database is formerly known as CDA/Spectrum 34 database, and contains ownership information by institutional managers with \$100 million or more in Assets Under Management (Section 13(f) Securities).	WRDS
Thomson-Reuters Insider Filing	The TFN Insider Filing Data Files are designed to capture all insider activity as reported on SEC forms 3, 4, 5, and 144. In addition, TFN adds value by making systematic interpretations on the accuracy of as-reported data and inserting "cleansed" fields for comparison. A cleanse code is included to denote the overall level of confidence in each record.	WRDS

TRACE	OTC Corporate Bond and Agency Debt Bond Transaction Data. TRACE - Trade Reporting and Compliance Engine is FINRA's over-the-counter (OTC) corporate bond market real-time price dissemination service. Introduced in July of 2002, TRACE consolidates transaction data for all eligible corporate bonds - investment grade, high yield and convertible debt. As a result, individual investors and market professionals can access information on 100 percent of OTC activity representing over 99 percent of total U.S. corporate bond market activity in over 30,000 securities. The TRACE Historical Time and Sales data is available through WRDS. The information collected and disseminated for all publicly traded corporate bonds by TRACE includes the time of execution, price, yield, and volume.	WRDS
WRDS SEC Analytics Suite	Coverage: 1994 - present. This data mining tool allows researchers to retrieve and export customized subsets of the most common SEC filing reports reside in WRDS datasets.	WRDS

## Note: University Library Databases Resources

All databases in the University Library are listed at the following URL link: <u>http://libguides.lib.cuhk.edu.hk/az.php</u>

### THE CHINESE UNIVERSITY OF HONG KONG CUHK Business School School of Accountancy Part II: Databases / Datasets List - Other than WRDS (As of July 2018)

Databases / Datasets	Brief Description	Platform / Access
ABI/INFORM Global	Coverage: 1971 - present. Provides nearly 3,000 worldwide business periodicals for in-depth coverage of business and economic conditions, management techniques, theory, and practice of business, advertising, marketing, economics, and more.	https://search.proquest.com/a biglobal/index?accountid=10 371
Business Education in Video	The videos feature case studies, documentaries, interviews, biographies, and lectures that focus on the human side of commerce. These films offer a first-hand look at how the conflict between unlimited demand and limited resources plays out in real life.	https://search.alexanderstreet. com/busv
Business Source Complete	Coverage: 1886 - present. Provides full text from over 11,000 sources including more than 1,100 scholarly business journals. Additional full text, non-journal content includes company profiles, case studies, industry reports, market research reports, SWOT analyses and more.	http://easyaccess.lib.cuhk.edu .hk/login?url=http://search.eb scohost.com/login.aspx?profil e=ehost&defaultdb=bth
Business Insights: Global	Contains company and industry profiles, company histories and industry essays from Gales' core business collection as well as case studies, scholarly journals and business news of global economies.	http://bi.galegroup.com/globa 1/?u=cuhk
CEIC Asia Database	The CEIC Database provides the most comprehensive coverage of Asian economic and financial time series with in-depth coverage of national accounts, balance of payments and trade, prices and inflation, interest and exchange rates, financial markets, monetary sector, population and labor market, production, construction and properties, tourism and transport and communication.	https://cas.ceicdata.com/login
CSMAR Solution 國泰安數據服務中心	Covers the premier China financial information. The Library subscribes to 16 databases in different series, including China Stock Market Series, the China Fund Market Series, and more.	http://easyaccess1.lib.cuhk.ed u.hk/limited/gtarsc_pwd.htm

eiu.com	Provides full-text access to reports published by the Economist Intelligence Unit (EIU), covering a wide range of business information. Titles include Country Forecast, China Premium Country, China hand, CountryData, Market Indicators and Forecasts, and Global Forecasting Service.	http://www.eiu.com/landing/c orporate landing Chinese U niversity_of_Hong_Kong
EPFR Global	Provides fund flows and asset allocation data to financial institutions around the world. Market moving data services include daily, weekly and monthly equity and fixed income fund flows and monthly fund allocations by country, sector and security.	http://easyaccess1.lib.cuhk.ed u.hk/limited/epfrg_pwd.htm
ESG Manager on Campus (Environmental, Social & Governance)	MSCI ESG Manager on Campus (also named MSCI ESG DIRECT) is an online ESG research platform designed to provide academic institutions with an integrated suite of tools to conduct research and analysis across a spectrum of environmental, social and governance (ESG) factors.	https://esgdirect.msci.com/
Factiva	A business news information service provides access to nearly 6,500 newspapers, magazines, wire services, and academic and trade journals. It also includes profiles of public companies covering financial data.	https://global.factiva.com/np/ default.aspx?NAPC=P&inpt= Factiva
INFOBANK 中國資訊行	Provides online access to a wide range of current legal business, political and economic information on China. It includes 14 Chinese language databases in business and economic related areas.	http://easyaccess1.lib.cuhk.ed u.hk/limited/infobank.htm
International Financial Statistics (IFS)	The IMF's IFS Online data. International Financial Statistics (IFS) is a standard source of international statistics on all aspects of international and domestic finance. It reports, for most countries of the world, current data needed in the analysis of problems of international payments and of inflation and deflation, i.e., data on exchange rates, international liquidity, international banking, money and banking, interest rates, prices, production, international transactions, government accounts, and national accounts. The IFS database contains time series data from 1948.	http://data.imf.org/?sk=4C51 4D48-B6BA-49ED-8AB9- 52B0C1A0179B
MERGENT ONLINE	Mergent Online by FTSE Russell. It covers the following data items: U.S. Company Data: An Internet-accessible subscription service covering 10,000 public companies and their SEC filings. International Company Data: More companies from more countries than any other international database, with global searching across databases. U.S. Annual Reports: Easy-to-access current and historical annual reports on 10,000 U.S. public companies, all in PDF image format that	http://www.mergentonline.co m/basicsearch.php

	provides faster download and allows viewing the document. International Annual Reports: Hard-to-get, timely annual reports on all companies in our International Company Data database, available in PDF image formats.	
NEEDS- FinancialQUEST	Provides access to Japanese Corporate Financial, Equities market and Macroeconomic data through direct access to the NEEDS (Nikkei Economic Electronic Database Systems) Databanks.	http://easyaccess1.lib.cuhk.ed u.hk/limited/finquest.htm
NetTraderCards on CD	Coverage: 2004 - 2008. Covers information on listed companies in Hong Kong, including company history, latest five years' financial data, performance ratios, share prices, and charts as well as recent news updates.	CD-ROM, University Library
OECDiLibrary	Coverage: 1998 - present. Online access to OECD's publications, including books, journals, series, working papers, and statistical databases.	https://www.oecd- ilibrary.org/
Orbis Europe	Covers over 50 million companies in European countries, of which 99% are private companies. Orbis includes company financial in standard formats, financial strength indicators, directors and contacts, detailed corporate structures, as well as business and company-related news.	http://easyaccess.lib.cuhk.edu .hk/login?url=http://orbis4eur ope.bvdinfo.com/ip
Passport	Contains volume and value sales statistics for consumer, industrial and services markets across 82 countries worldwide. It also provides a wide range of data on business enterprise including consumer market sizes, consumer lifestyles, companies and brands as well as market research reports, country profiles and socio-economic statistics.	http://www.portal.euromonito r.com/portal/magazine/home main
Roper Center iPOLL	The Roper Center collects public opinion data on a wide range of topics, e.g., immigration, leisure and recreation, race, religion, work and labor, poverty, elections and many more. Currently it offers nearly 700,000 questions and answers from US national adult sample polls, and the archive holds over 23,000 US and international datasets. Data can be downloaded or analyzed using their online tool RoperExplorer.	https://ropercenter.cornell.edu /CFIDE/cf/action/ipoll/index. cfm
Statista	A statistics and market data platforms, providing access to over 1 million statistics on 80,000 topics from 18,000 sources covering roughly 170 different industry sectors.	https://www.statista.com/

TEJ Data Bank	TEJ (Taiwan Economic Journal Co., Ltd) Data Bank. TEJ database consists of a wide range of data modules covering all financial data, delivered through a variety of feeds or through the TEJ-Plus platform. It covers Financial Reports & Ratios, Financial Reports in PDF Format, Corporate Actions, Corporate Information, Commodity Prices, Shareholders & Directors, Securities prices, National Macroeconomic Data in Taiwan and mainland China.	http://easyaccess1.lib.cuhk.ed u.hk/limited/tej.htm
Thomson ONE	ThomsonOne provides access to comprehensive databases of Mergers & Acquisitions, Equity Capital Markets transactions (IPOs, Follow-Ons, Convertibles), Debt Markets transactions (Bonds) and Syndicated loans. It allows users to screen deals based on hundreds of criteria and to analyze trends in the market place.	http://easyaccess1.lib.cuhk.ed u.hk/limited/thomsonone.htm
Thomson Reuters Eikon (formerly known as Datastream)	This is the new version of the DataStream Professional which is a financial research database providing a wide range of financial data including financial instruments such as equities, equity indices, bonds, bond indices, futures, warrants, options, and credit default swaps as well as economic data, fundamental company accounts data.	<ul><li>a) Eikon standalone</li><li>workstation.</li><li>b) Eikon laptop.</li><li>c) Eikon terminals.</li></ul>

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### THE CHINESE UNIVERSITY OF HONG KONG CUHK Business School School of Accountancy Part III: Databases / Datasets List - Kept by Departments (As of July 2018)

Databases / Datasets	Brief Description	Platform / Access
Bloomberg	Bloomberg is a high tech, market moving, data driven, cross platform, information company designed to solve global problems.	Bloomberg terminals
Morningstar Direct	Includes international open-ended and closed-end mutual funds; hedge funds, exchange traded funds, UK pension funds, variable annuities, variable life, and insurance product funds.	<ul><li>a) Single workstations.</li><li>b) Laptop.</li></ul>
S&P Capital IQ (CIQ Academic - Desktop)	Capital IQ is a web-based application that provides access to corporate information and financials of public and private companies, financial transactions, and professionals. In terms of coverage, Capital IQ is restricted to active companies, with series going back to about 1992. In addition, this product also includes some macroeconomic data.	https://www.capitaliq.com (platform login). Access to the excel plug-in is also available.
Thomson Reuters Advanced Analytics Asia (TRMSO - One Banker)	Thomson ONE Banker is a revolutionary desktop solution that flexibly delivers the critical information and analysis tools investment banking professionals need-via one complete and intuitive interface. Whether you're an information professional or investment banker, Thomson ONE Banker provides access to relevant real-time global market data, news, and authoritative content from industry-leading sources. Thomson ONE Banker streamlines the investment banking workflow and enables you to make well-informed decisions with confidence.	https://www.thomsonone.com Platform: Thomson Reuters for Microsoft Office (TRMSO) excel plug-in
Thomson Reuters I/B/E/S Guidance Current & History Global (formerly First Call)	Thomson Reuters I/B/E/S Guidance allows academic clients to directly compare analyst and management expectations on company performance, safe in the knowledge that they are using the same accounting basis for consistent analysis. First Call no longer be offered beginning Feb 29, 2012.	FTP datafeed.

Thomson Reuters LoanConnector/DealScan	LoanConnector is Thomson Reuters LPC's one-stop solution for the global primary and secondary loan markets. It provides instant market intelligence and access to detailed news, data and analysis, including late-breaking news, forward deal calendars, pricing grids, historical data, industry analysis and much more, empowering you with the information you need to be successful in today's market. The DealScan database - accessible through Thomson Reuters LPC's LoanConnector platform - is the world's number one source for comprehensive and reliable historical loan information, including access to detailed data on 300,000 loan tranches.	www.loanconnector.com
Thomson Reuters SDC Platinum	SDC Platinum is a collection of financial databases with extensive worldwide information on new issues, M&A, syndicated loans, private equity, project finance, poison pills, and more.	Laptop.
Thomson Reuters StreetEvents Transcript & Brief	A one-stop corporate disclosure and brokerage event solution that provides the relevant information. Offers the largest available archive of global transcripts, briefs, events, guidance, and filings.	FTP datafeed & server.
Thomson Reuters Worldscope Global Coverage	The Worldscope database offers fundamental data on the world's leading public and private companies. Widely respected for content quality, depth of detail, extensive company coverage and content presentation, Worldscope provides annual and interim/quarterly data, detailed historical financial statement content, per share data, calculated ratios, pricing and textual information.	Through Advanced Analytics (TRMSO).
WIND Financial Terminal	WIND Financial Database provides the market data and information of China's finance and stock market and the related data analysis tools. The database covers the whole range of stock, fund, bond, foreign currency, insurance, futures, and financial derivatives as well as spot transactions, and financial news.	<ul><li>a) Single workstation.</li><li>b) Laptop.</li></ul>