

Database Presentation

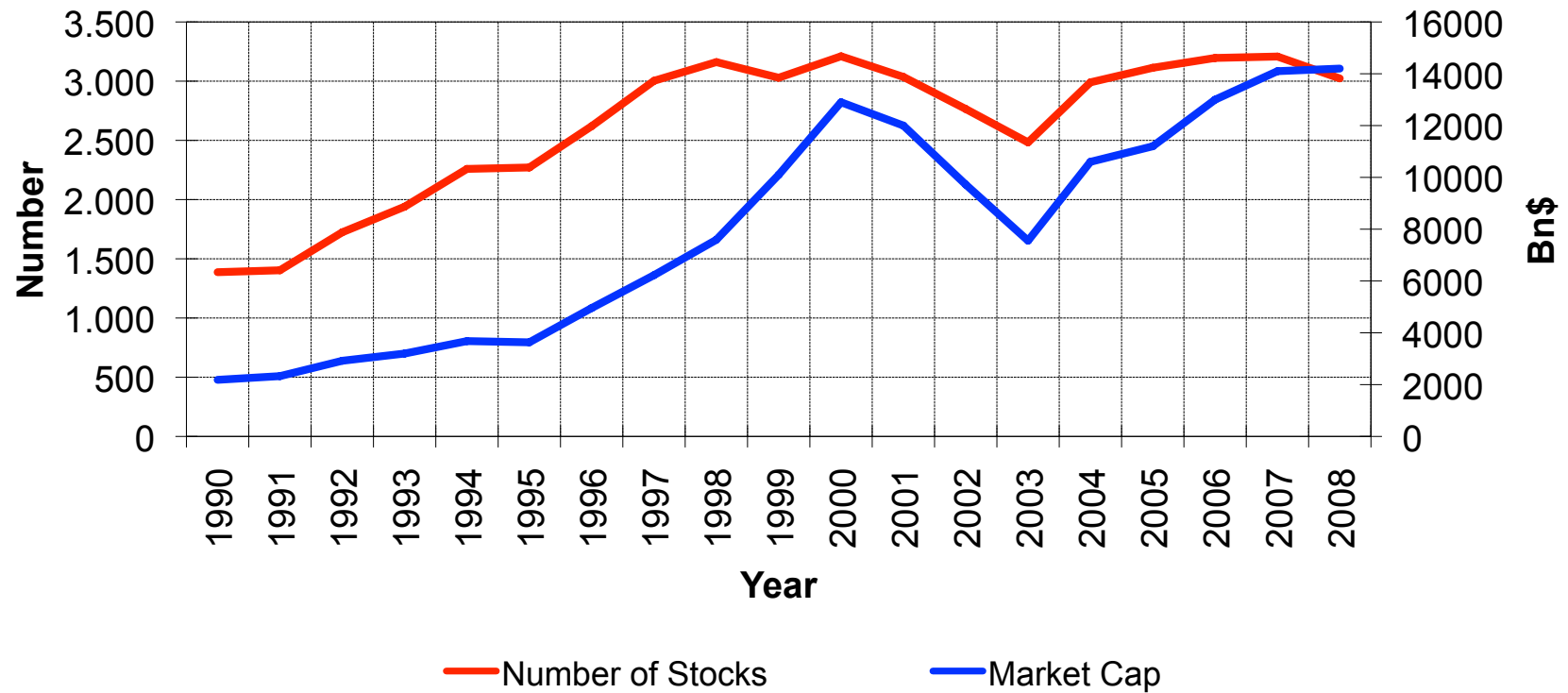
8188 – Asset Management

Marco Navone
Finance Department
Bocconi University

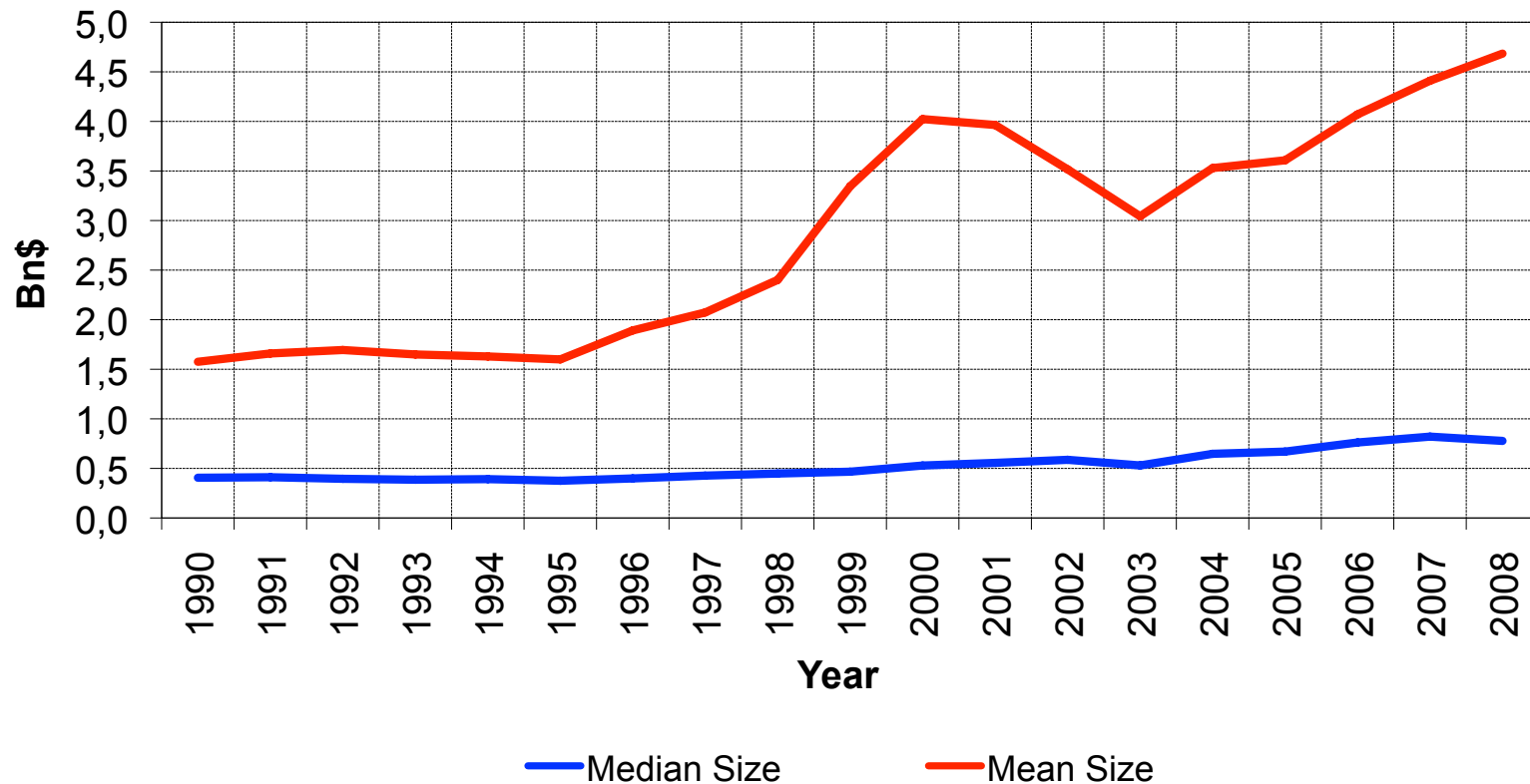
Databases

- The data come from the intersection of three major sources:
 - CRSP: market prices and total returns
 - COMPUSTAT: financial statements data
 - IBES: forecasts
- Monthly observations
- From December 1988 to December 2008 / 2009
- Survivorship-bias free
- Excluding ADRs
- Min size: 100 m US\$

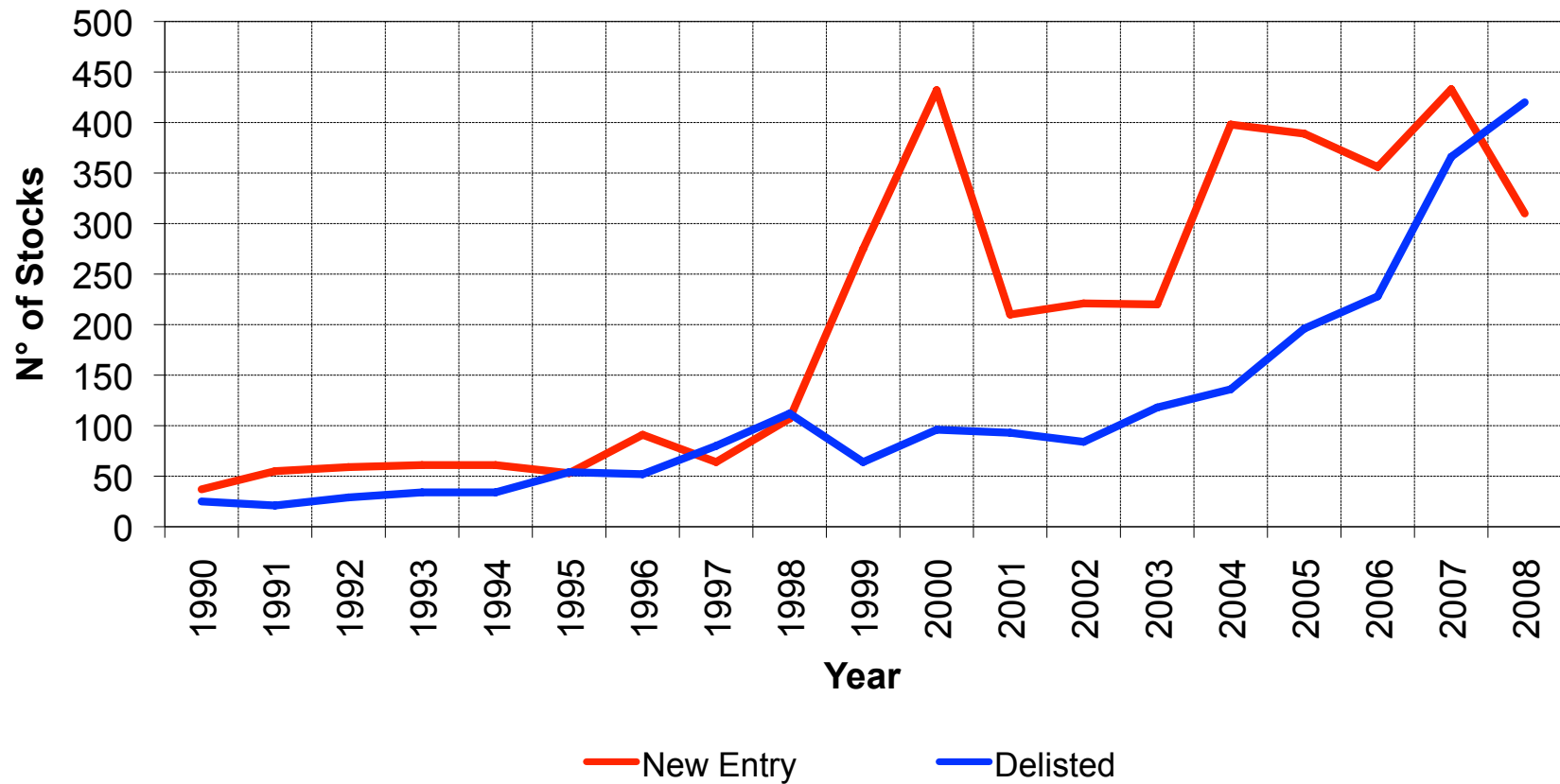
Descriptive Statics I: Numerosity



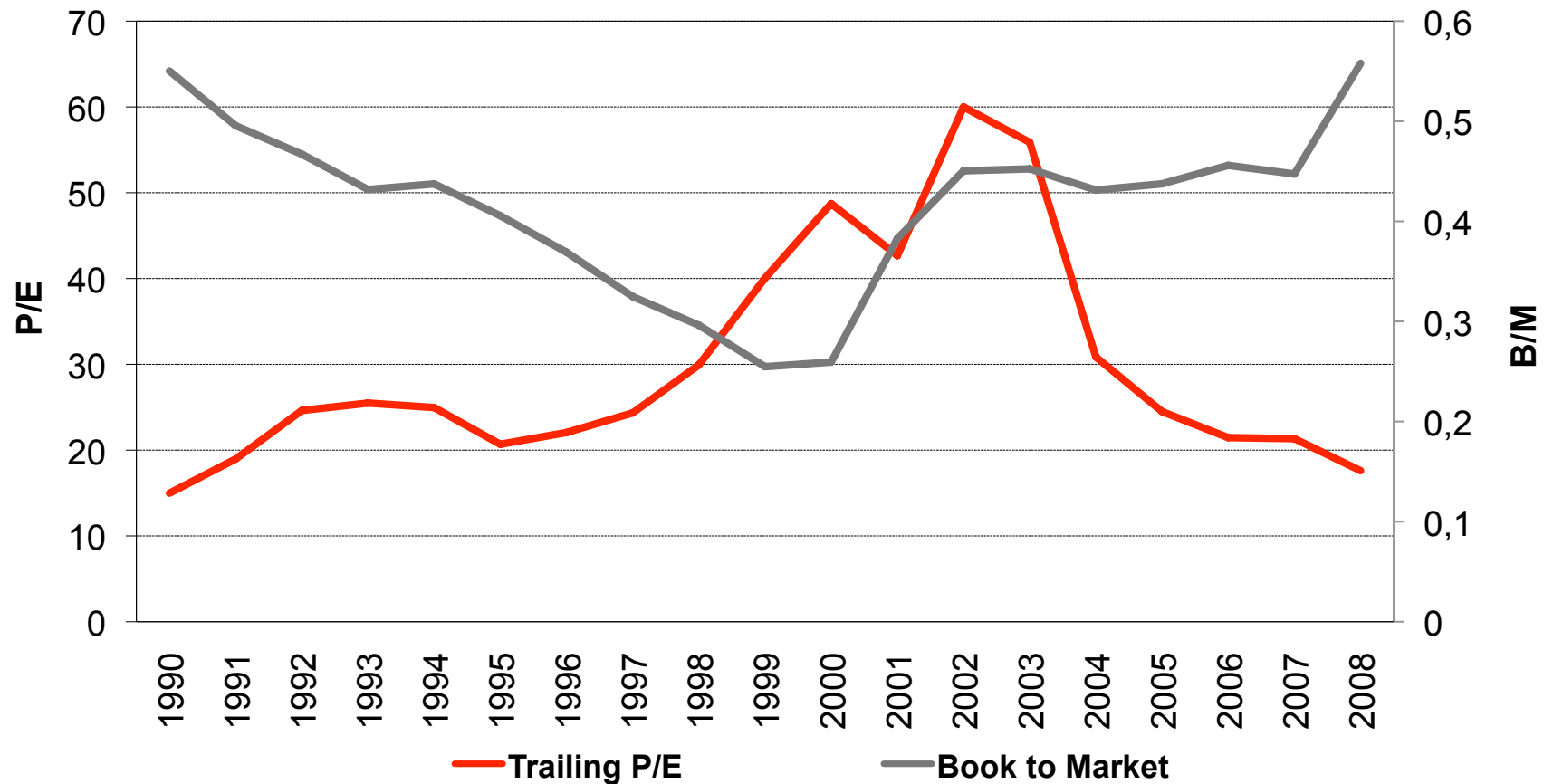
Descriptive Statics I: Sizes



In and Out



P/E and B/M Data



By Industry

