

Financial Data Sources and LSEG Workspace

Note 2

Financial Database
BAF 507E

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Table of Contents





- ① Exercise
- ② Financial Data Sources
- ③ LSEG Workspace

Python Exercise

- Import "note2data.xlsx" into Python
 - The data include monthly stock returns of three companies, Microsoft, IBM and Walmart as well as S&P 500 index returns and others
- Do the following
 - Calculate mean, minimum, maximum and standard deviation of returns of three stocks.
 - Define a category variable, *isign*, to indicate positive and negative returns.
 - Check the frequency of positive and negative returns for each stock.
 - Create another categorical variable to indicate each calendar year.
 - Generate frequency tables of stock returns for both categories.
- Check FDNote2W_Ex.ipynb

List of Available DBs at KCB

Click [here](#) for more information.

Bank of Korea URL	Provide various economic information materials, including periodicals and reports, issued by the Bank of Korea	 All  Available (Proxy)
Compustat (S&P Compustat)	<p>A comprehensive corporate financial database provided by S&P Global Market Intelligence, offering detailed financial statements and market data for publicly traded companies worldwide.</p> <ul style="list-style-type: none"> - Annual financial data dating back to the 1950s and quarterly financial data from the 1960s for U.S. and Canadian companies - A wide range of corporate information, including fundamental financial statements such as balance sheets, income statements, and cash flow statements - Extensive market information including stock price data, industry classification codes, corporate structure changes (such as mergers and splits), and executive compensation data - An essential resource for Corporate financial analysis, Company valuation, Industry analysis, Accounting research, Long-term financial performance assessment, Cross-border comparative analysis <p>*How to Use: Available through WRDS (For WRDS account creation)</p>	 All  Available(Personal ID/PW)

Wharton Research Databases Services (WRDS)

(<https://wrds-www.wharton.upenn.edu/>)

The screenshot shows the Wharton Research Databases Services (WRDS) website. The header includes the Wharton logo, the text 'wrds WHARTON RESEARCH DATABASES SERVICES', a search bar labeled 'Search WRDS', and navigation links: 'Get Data', 'Analytics', 'Classroom', 'Research', and 'Support'. Below the header, there's a breadcrumb trail: 'Home / Wharton Research Data Services'. The main content area is divided into three tabs: 'Your Subscriptions', 'Not Subscribed', and 'Your Queries'. Under 'Your Subscriptions', there's a list of data services: Bank Regulatory, Beta Suite by WRDS, Blockholders, CBOE Indexes, Compustat - Capital IQ, Contributed Data, CRSP, DMEF Academic Data, Dow Jones, Efficient Frontier by WRDS, Event Study by WRDS, Fama French & Liquidity Factors, Federal Reserve Bank, Financial Ratios Suite by WRDS, GovPX, IBES, Intraday Indicators by WRDS, Linking Suite by WRDS, MSCI (formerly KLD and GMI), MSRB, Option Metrics, Option Suite by WRDS, OTC Markets, Penn World Tables, Peters and Taylor Total Q, PHLX, Public, Research Quotient, SAS Visual Analytics, SEC Order Execution, TAQ, Thomson Reuters, TRACE, World Indices by WRDS, and WRDS Backtester. On the right side, there's a sidebar with a section titled 'Intraday Stock Indicators by wrds' featuring a red line graph and a button labeled 'Intraday Stock Indicators'. Below that, there's a section titled 'New Data on WRDS' with two announcements: 'Bureau van Dijk ORBIS Access information on 40,700 banks (28,000 US and 12,700 Non-US)' and 'Data Coming Soon' for 'Toyo Keizai' access to comprehensive earnings information for all listed companies in Japan, scheduled for release October 2018. At the bottom of the sidebar, there's a link to 'SNL Bank Regulatory Research granular'.

Other Databases

- Korean Databases
 - FnDataGuide
 - Current and historical financial and economic data
 - NICE BizLINE
 - Korean companies' financial data
 - Value-Search
 - Korean stock price and financial data
- [Here](#), you can find the log-in information for the above databases after logging in to the library website.

LSEG Workspace

- LSEG Workspace offers real-time as well as historical data on financial markets and economic statistics, encompassing all sectors worldwide.
- Workspace also provides analytics, company financials, news, and customizable charting.

Workspace

- Markets
 - Commodities, derivatives, equities, fixed Income and foreign exchange
- Tools and Analytics
 - Charts, collaboration tools with other professionals and portfolio & risk analytic
- News and Research
 - Economics, industries, news and other research solutions

Workspace

- Workspace is accessible from the terminals at the Reuters Trading Center and the KOSCOM Data Center on the 3rd floor.
- In addition, you can access to it anywhere with available ID and PASSWORD ([web access](#)).
- You can download and install Workspace on your notebook computer. (<https://www.lseg.com/en/data-analytics/products/workspace/download-workspace>).

Workspace Training

(<https://www.lseg.com/en/training/learning-centre>)

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Applications

- Useful Apps are being developed for more convenient uses
 - App Library: Search applications
 - Corporate Actions Search
 - Advanced Events Search: for a list of firms engaging in selected events
 - Deals Market Overview: To find a list of MA and Financing Event companies and the market-wide statistics
 - To find a group of stocks that satisfy certain criteria
 - Screener: Find global securities satisfying specified conditions
 - To find analysts research reports
 - Advanced Research Search: For all companies
 - To find the definition of data item
 - Data Item Browser: Find the data item code and definition of data items

Equity

- Provide the following information
 - Overview, Price, News, Research, Debt, Credit, Estimates, Fundamentals, Charts, Valuation, Competitors, Filings, Officers, Events, Transactions, Corporate Actions, Ownership, Derivatives.
 - Check details on two firms
 - Apple and Samsung Electronics