

# Data Definition of DataStream Data:

Monthly Market Capitalization in Euro (in year prior) – Stocks

## VARIABLES THAT USE THIS DATA:

- Comove as an unexplained premium, robustness tests, Alternative Portfolio Aggregation: to weigh the portfolio's return with the size.
- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, Main Variables: Size, noted as  $\ln(\text{marketCap})$ .
- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, Other benchmarks, Fixed effects and skipped month: to control for the size decile in fixed effects.

**DATATYPE:** X(WC08001)~E

**COMMAND:** = DSGRID.("LDJSTOXX $\text{MMYY}$ ", "X(WC08001)~E", " $\text{startDate}$ ", " $\text{endDate}$ ", "M", "RowHeader=true;TimeSeriesList=true;ColHeader=true;Transpose=true;DispSeriesDescription=false;YearlyTSFormat=false;QuarterlyTSFormat=false;Clearself=y;MonthlyTSFormat=True")

- With  $\text{MMYY}$  the first month of each quarter, with the months ranging from 0102 until 0324.
- With  $\text{startDate}$  and  $\text{endDate}$  in YYYY-MM-DD format;  $\text{startDate}$  the first day of the year prior to  $\text{MMYY}$  and  $\text{endDate}$  the last day of two months after the  $\text{MMYY}$ . For example, for Jan 2002, 2001-01-01 and 2002-03-31.

**DEFINITION:** This is the monetary value of total market value of all the stock(s) of the company. Note that these are converted to euro. Market capitalization refers to the market value of a company's equity, not its market value overall. Market capitalization is calculated by multiplying the number of shares outstanding by the current price of a single share.

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### WC08001 - Market Capitalization

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Notes

*Stock Data, Annual & Interim Item; Field 08001*

All Industries:

Market Price-Year End \* Common Shares Outstanding

Market price – year end represents the closing price of the company's stock at 31 December for U.S. Corporations. For non-U.S. corporations, this item represents the closing price of the company's stock at their fiscal year end.

If Field 05350, Date of Fiscal Period End, is not yet populated for the current year and thus there is no value for this period for Field 05301, Common Shares Outstanding, then Field 05302, Common Shares Outstanding-Current is used.

For companies with more than one type of common/ordinary share, market capitalization represents the total market value of the company.

This item is also available at the security level for 1987 and subsequent years.

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Monthly Market Value in Euro (in year prior) – Stocks

## VARIABLES THAT USE THIS DATA:

- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, Main Variables: Value, noted as  $\ln(\text{BTM})$ .

**DATATYPE:** X(MVC)~E

**COMMAND:** = DSGRID.("LDJSTOXX $\text{MMYY}$ ", "X(MVC)~E", " $\text{startDate}$ ", " $\text{endDate}$ ", "M", "RowHeader=true;TimeSeriesList=true;ColHeader=true;Transpose=true;DispSeriesDescription=false;YearlyTSFormat=false;QuarterlyTSFormat=false;Clearself=y;MonthlyTSFormat=True")

- With  $\text{MMYY}$  the first month of each quarter, with the months ranging from 0102 until 0324.
- With  $\text{startDate}$  and  $\text{endDate}$  in YYYY-MM-DD format;  $\text{startDate}$  the first day of the year prior to  $\text{MMYY}$  and  $\text{endDate}$  the last day of two months after the  $\text{MMYY}$ . For example, for Jan 2002, 2001-01-01 and 2002-03-31.

**DEFINITION:** This is the monetary value of total market value of the company. This includes equity (market capitalization), but also all other things in the company. Note that these are converted to euro and expressed in millions.

## MVC - Market Value For Company

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Notes The consolidated Market Value of a company expressed in millions, calculated by summing the market values (MV) of all eligible securities issued by the company.

The table below illustrates the security and company level data for Hyundai Motor:

DSCD	NAME	ISIN	NOSH	NOSHC	MV	MVC	ISOCUR
756971	HYUNDAI MOTOR	KR7005380001	211532	274170	39937140	46358720	KRW
316998	HYUNDAI MOTOR S1 PREF.	KR7005381009	24113	274170	2454715	46358720	KRW
675936	HYUNDAI MOTOR S2 PREF.	KR7005382007	36121	274170	3724032	46358720	KRW
691411	HYUNDAI MOTOR S3 PREF.	KR7005383005	2404	274170	242849.1	46358720	KRW

Note not all securities are eligible for MVC, for example:

- Secondary quotes
- Depository receipts
- US and Canadian Preference Shares
- US and Canadian Warrants
- Units
- Hong Kong listed RMB Counter Securities

Although ineligible securities are excluded from MVC they will still return the company MVC.

Unlisted securities will be included in the MVC if they are eligible and will be valued by using the price of the company's MAJOR security.

Dual listed companies are consolidated in MVC. Dual listed companies occur when two companies operate as a single economic entity under binding agreements, example below for Rio Tinto:

DSCD	NAME	ISIN	OPID	NOSH	NOSHC	MV	MVC	ISOCUR
901714	RIO TINTO	GB0007188757	4295894786	1251078	1622294	58137.63	78382.81	GBP
905473	RIO TINTO	AU000000RIO1	4295856917	371216	1622294	39541.95	153093.4	AUD

MVC is a timeseries datatype, used as a static datatype MVC will retrieve the latest market value.

Eligible delisted securities will be included up until the date of the delisting.

Companies which were delisted (do not have any active securities) at the time of the market MVC start date will not be supported.

Composite datatype NOSHCQ should be used to retrieve the list of contributing security components, alternatively MVCIND can be used to identify if a security is included in the consolidated company level calculation.

See [MVC & NOSHC Market Coverage](#) for a list of supported markets and start dates.

See also:

NOSH	Number of Shares
NOSHC	Number of Shares by Company
NOSHAU	Authorized Shares
NOSHOU	Outstanding Shares
NOSHIS	Issued Shares
NOSHLIS	Listed Shares

# Data Definition of DataStream Data:

Monthly Common Equity in Euro (in year prior) – Stocks

## VARIABLES THAT USE THIS DATA:

- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, Main Variables: Value, noted as  $\ln(\text{BTM})$ .

**DATATYPE:** X(WC03501)~E

**COMMAND:** = DSGRID.("LDJSTOXX $\text{MMYY}$ ", "X(WC03501)~E", " $\text{startDate}$ ", " $\text{endDate}$ ", "M", "RowHeader=true;TimeSeriesList=true;ColHeader=true;Transpose=true;DispSeriesDescription=false;YearlyTSFormat=false;QuarterlyTSFormat=false;Clearself=y;MonthlyTSFormat=True")

- With  $\text{MMYY}$  the first month of each quarter, with the months ranging from 0102 until 0324.
- With  $\text{startDate}$  and  $\text{endDate}$  in YYYY-MM-DD format;  $\text{startDate}$  the first day of the year prior to  $\text{MMYY}$  and  $\text{endDate}$  the last day of two months after the  $\text{MMYY}$ . For example, for Jan 2002, 2001-01-01 and 2002-03-31.

**DEFINITION:** This is the amount that all common shareholders have invested in a company. Note that these are converted to euro.

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## WC03501 - Common Equity

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Notes *Shareholders' Equity Data, Annual & Interim Item; Field 03501*

All Industries:

COMMON EQUITY represents common shareholders' investment in a company.

It includes but is not restricted to:

Common stock value

Retained earnings

Capital surplus

Capital stock premium

Cumulative gain or loss of foreign currency translation, if included in equity per FASB 52 treatment

Goodwill written off (field 03491)

For Non-U.S. Corporations preference stock which participates with the common/ordinary shares in the profits of the company

For Non-U.S. Corporations, if shareholders equity section is not delineated then the following additional accounts are included:

Appropriated and unappropriated retained earnings

Net income for the year, if not included in retained earnings (majority share of income is only included)

Compulsory statutory/legal reserves without specific purpose

Discretionary Reserves if other companies in that country include in their delineated shareholders' equity

Negative Goodwill

It excludes:

Common treasury stocks

ESOP Guarantees

Accumulated unpaid preferred dividends

For U.S. Corporations, excess of involuntary liquidating value for outstanding preferred stock over stated value is deducted

Redeemable common stock (treated as preferred)

For Insurance companies, Unrealized gain/loss on marketable securities (field 03498)

Footnotes:

B. Preferred stock cannot be separated

J. Before appropriation on net income for the year

L. No standard text

M. No standard text

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