Finding macroeconomic and sector data

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Where do I find… ?

- Economic indicators & international financial data
- Interest & exchange rates
- Benchmarks
- Credit ratings
- Industry & sector data
Further support

- Contact me for short questions by mail or to make an appointment: m.gubbels@ubn.ru.nl

- Always mention: topic, supervisor and desired variables & historical timeframe

- Visit our office: 01.545 (next to MSc)

- Consult our Library Guide (https://libguides.ru.nl/BE) for an overview of our databases, upcoming workshops etc.

Considerations

- Tip of the iceberg – only licensed databases and few other renowned databases on the Library Guide Business & Economics

- Available off-campus

- Different databases, data partly overlaps, but all have their specialization(s)

- Variation in presentation of the data and possibilities to customize

- Export the data to Excel

- Eikon contains huge amounts of this kind of data

- Shopping in different databases can pay off
Overview databases – indicators etc.

IMF E Library – data
Country level time-series historical economic and financial data. Multiple datasets, e.g.:

- International Financial Statistics
- Government Finance Statistics
- Direction of Trade Statistics
- Consumer Price Index
- Balance of Payments
Overview databases – indicators etc.

IMF E Library – data
Useful overview of the available datasets:


Overview databases – indicators etc.

IMF E Library – data
Easy to use, search by datatype or country/region
Overview databases – indicators etc.

World Bank – data
Worldwide economic statistics in different datasets, including e.g.
- World Development Indicators
- Global Economic Monitor
- Global Development Finance

Easy to use:
1. Choose a dataset
2. Pick counties
3. Choose variables
4. Select years
5. Export
Overview databases – indicators etc.

OECD – statistics
Stats on a range of (economic) topics, e.g.:
- Main Economic Indicators
- International trade and commodities
- Labour markets
- National accounts
- Taxation

1. Pick a database, and one of its sub-datasets
2. Customize the data
3. Export
Overview databases – indicators etc.

See also e.g.

- **Eurostat**: EU statistics on many topics, including interest rates and exchange rates
- **UN Stats**: data on a range of topics, including world development
- **Statline**: data from Statistics Netherlands (CBS)

Especially for national and sub-national socio-economic indicators for developing counties: **Global Data Lab** (dr. Jeroen Smits)

### Issue with these databases: searching in multiple datasets at once

However you *can* in Eikon.

- Eikon is only available at 4 terminals on campus and you have to book a timeslot ([https://libguides.ru.nl/BE/Eikon](https://libguides.ru.nl/BE/Eikon))
- Use for (macro)economic data Eikon via Excel (DFO).
Overview databases – indicators etc.

Eikon – economic data
1. Do a time series request
2. Find series
3. Choose category Economics

Above 10.000.000 variables from many sources including World Bank, IMF, national statistics offices etc.

However, coverage not always 100%, so cross-checking can pay off.

Make use of the filters
And/or advanced search
Overview databases – indicators etc.

Eikon – economic data
Filter e.g. on countries, frequency, currency and source (to facilitate comparison).

Eikon – economic data
Select as many variables as you like, as long as timeframe (and frequency) are the same.
Selecting a datatype is usually not necessary for ‘Economics’ variables.
Interest & exchange rates

Get them from e.g.:
- World Bank
- Eurostat
- IMF
- or Eikon
Interest & exchange rates

In Eikon:
Same steps as with Economics, but you can select a datatype (e.g. bid or offered rate for exchange rate). If you don’t, you’ll get the normal rate.

Check with the serie which key-datatypes apply.

Make sure you pick the datatype in the same category!

Benchmarks

In Eikon:
e.g. 6 month US T-bill -> interest rates
Credit ratings

Heavily guarded by suppliers!
Historical ratings only available for >10 yrs for S&P

Get them from Eikon desktop version, 2 options:
1. Per company or sovereign.
Search in the black bar and go for issuer ratings.

Credit ratings

2. Use the Screener
Search for 'screener' in the top-bar, select criteria to build a dataset or upload your own list of companies.
Credit ratings

Next step: find issuer rating in the ‘data item library’ and select time (‘as of D0’ = latest). Edit the output with date, value and rating source description.

Do not make a series (doesn’t work)!
You can only do one observation at one, so to get a series you have to repeat this, but change the dates.

Industry & sector data

Rarely available in the previously mentioned databases, but a fair amount in available through Euromonitor, including industry level statistics, competitors, consumer data, some city/region level data. Focus: markets and marketing.