

Names of individual banks used for yearly price and dividend indexes
Source and years used in parentheses

(IMM = Investor's Monthly Manual, GFD = Global Financial Data)

Argentina

English Bank of the River Plate (IMM, 1881-1892)
London & River Plate Bank (GFD, 1870-1918)
Mercantile Bank of the River Plate (IMM, 1883-1887)
Anglo-Argentine Bank (GFD, 1890-1901)
Anglo-South American Bank (GFD, 1890-1936)
Banco Espanol del Rio de la Plata (Le Temps (France), 1911-1936)
Hypotheque Franco-Argentine (Le Temps (France), 1926-1938)
Bank of London & South America (IMM, 1914-1929)

Nakamura-Zaragoza bank price index used (1900-1935)
Datastream bank price and dividend index used (1992-2016)
No data available (1939-1991)

Australia

Australian Bank of Commerce (IMM, 1910-1923)
Australian Joint-Stock Bank (IMM, 1884-1907)
Australian Mortgage Land & Finance (IMM, 1870-1880)
Bank of Australasia (IMM, 1870-1923)
Bank of Australia (GFD, 1870-1923)
Bank of New South Wales (IMM, 1870-1923)
Bank of South Australia (IMM, 1870-1892)
Bank of Victoria (GFD, 1870-1923)
Commercial Bank of Australia (IMM, 1883-1894)
Commercial Banking Company of Sydney (IMM, 1870-1907)
London Bank of Australia (IMM, 1894-1920)
London Chartered Bank of Australia (GFD, 1870-1920)
Mercantile Bank of Australia (IMM, 1888-1891)
National Bank of Australasia (IMM, 1870-1923)
Queensland National Bank (IMM, 1878-1923)
Union Bank of Australia (GFD, 1870-1923)

“S&P/ASX 200 Banking Index” (_AXBAJD) price index from GFD (1875-2016)

Banks used for Baron-Xiong bank dividend index (1924-2016): before 1972, National Bank of Australasia, Bank of New South Wales, Australia and New Zealand Bank, Commercial Bank of Australia, Bank of Adelaide (source: Jobson's and Moody's manuals); 1973-1986, Datastream; after 1986, constructed from Compustat Global.

Austria

Anglo-Austrian Bank (IMM, 1870-1922)

Banque des Pays Austrichiens (Le Temps (France), 1881-1913)

Lower Austrian Discount Company (Sumner, 1870-1890; Moody's Banking Manuals, 1926-1932)

Mercurbank (GFD and Moody's Banking Manuals, 1923-1928)

Credit Anstalt Bankverein (Berliner Borsen Zeitung, 1870-1930; GFD and Moody's Banking Manuals, 1930-1933; Jane's/Beerman's Manuals and Moody's Banking Manuals, 1959-1986)

Osterreichische Landerbank (Moody's Banking Manuals, 1959-1977)

Wiener Bankverein (Berliner Borsen Zeitung, 1870-1933)

Bank prices and dividends from Baron-Xiong (1986-2016): constructed from Compustat Global

"Austria 6 Bank and Insurance Stocks" (ATWBANKM) price index from GFD (1969-1980)

"Austria National Bank Banks Index" (ATBBANKM) price index from GFD (1922-1933)

Belgium

Antwerpener Centralbank (Berliner Borsen-Zeitung, 1871-1913)

Banque d'Anvers (Journal de Bruxelles, 1874-1914 with gaps)

Banque de Belgique (Journal de Bruxelles, 1870-1891)

Banque de Bruxelles (Journal de Bruxelles, Le Temps (France), Berliner Borsen-Zeitung, 1870-1925; Moody's Banking Manuals 1928-1935)

Banque l'Union (Journal de Bruxelles, 1870-1875)

Caisse de reports et depots (Journal de Bruxelles, 1873-1914)

Comptoir general libere (Journal de Bruxelles, 1872-1881)

Credit Commercial (Journal de Bruxelles, 1872-1895 with gaps)

Credit Anversois (Journal de Bruxelles, 1905-1914; Moody's Banking Manuals, 1920-1933)

Credit Generale Belgique (Journal de Bruxelles, 1881-1914)

Credit Generale Liegeois (Journal de Bruxelles, 1875-1914; Moody's Banking Manuals, 1919-1928)

Societe Generale de Belgique (Journal de Bruxelles, 1870-1925; Moody's Banking Manuals, 1920-1938)

“Belgium INS Finance and Insurance” (BEFININM) price index from GFD (1934-1989), “Brussels Bank Index” (_BXSSBKD) price index from GFD (1989-2005), and price index constructed from Compustat global (2005-2012) and Datastream (2013-2016). Banks used for Baron-Xiong dividend index (1934-2016): before 1972, Banque de Bruxelles, Kredietbank, Societe General de Banque, and Compagnie Lambert (source: Jane's/Beerman's and Moody's manuals); 1973-1986, Datastream; after 1986, constructed from Compustat Global.

Brazil

English Bank of Rio de Janeiro (IMM, 1870-1890)
London & Brazilian Bank (IMM, 1870-1923)
Credit Foncier Bresil (Le Temps (France), 1926-1930)
Banco Commercial do Estado de Sao Paulo (Moody's Banking Manuals, 1929-1964 with gaps)
Banco do Brasil (Moody's Banking Manuals, 1929-1964 with gaps)
Banco do Estado de Sao Paulo (Moody's Banking Manuals, 1929-1964 with gaps)

Bank prices and dividends from Datastream index (1994-2016)

Canada

Bank of British Columbia (IMM, 1870-1901)
Bank of British North America (IMM, 1870-1923)
Bank of Montreal (IMM and GFD, 1884-1923)
Bank of Nova Scotia (IMM, 1870-1923)
Bank of Toronto (GFD, 1877-1923 with gaps)
Canadian Bank of Commerce (IMM and GFD, 1877-1923 with gaps)
Dominion Bank (GFD, 1877-1923 with gaps)
Trust & Loan Company of Canada (IMM, 1870-1879)
Union Bank of Canada (IMM, 1870-1875)

"Canada S&P/TSX Banks" (_GT4010D) price index from GFD (1915-2016)

Banks used for Baron-Xiong bank dividend index (1923-2016): before 1972, Royal Bank of Canada, Toronto Dominion (orig: Bank of Toronto, Dominion Bank), Bank of Nova Scotia, Bank of Montreal, Canadian Imperial Bank of Commerce (previously: Imperial Bank of Commerce); 1973-1986, Datastream; after 1986, constructed from Compustat Global.

Chile

Bank of Tarapaca & London (IMM, 1891-1901)
Banco de Chile (Moody's Banking Manuals and annual reports, 1928-1980, to construct dividend index only)

"Chile BEC Finance Index" (_FINANCD) price index from GFD (1927-2016)

Bank dividends from Datastream index (1989-2016)

Colombia

Banco de Colombia (Moody's Banking Manuals and annual reports, 1928-1965, to construct dividend index only)

Banco de Bogota (Moody's Banking Manuals and annual reports, 1928-1980 with gaps, to construct dividend index only)

Banco de los Andes (Moody's Banking Manuals and annual reports, 1941-1967, to construct dividend index only)

"Colombia IBOMED Financial Sector" (_IBMFDC) price index from GFD (1923-2016)
Bank dividends from Datastream index (1992-2016)

Czech

Zivnostenska Banka (Moody's Banking Manuals and annual reports, 1919-1937, to construct dividend index only)

"Czechoslovakia Banks Index" (CZBANKSM) price index from GFD (1919-1938)
Bank prices and dividends from Datastream index (1994-2016)

Denmark

Source: "Danmarks Statistik" <http://www.dst.dk/en/Statistik/Publikationer/VisPub?cid=13293>

Danske Landmandsbank (1870-1952)

Fyens Diskontokasse (1870-1952)

Grundejer Bank (1898-1913)

Handelsbank (1875-1952)

Industribank (1870-1904)

Lannebank (1870-1921)

Laane og Diskontobank (1895-1923)

Privatbank (1870-1952)

"Copenhagen SE Banks" (_CX4010D) price index from GFD (1914-2011)

Datastream bank price index (2012-2016)

Banks used for Baron-Xiong bank dividend index (1952-2016): before 1972, Danske Landmandsbank and Danske Provinsbank (source: Jane's/Beerman's Manuals, Moody's Banking Manuals); 1973-1986, Datastream; after 1986, constructed from Compustat Global.

Egypt

Agricultural Bank of Egypt (IMM and GFD, 1903-1937)

Anglo-Egyptian Bank (IMM, 1870-1920)

Bank of Alexandria (IMM, 1874-1876)

Bank of Egypt (IMM and GFD, 1870-1911)

Commercial Bank of Alexandria (IMM, 1876-1884)

Credit Foncier Egyptie (Le Temps (France), 1919-1939)

Credit Franco-Egyptienne (Le Temps (France), 1907-1913)
Land Bank of Egypt (GFD and Le Temps (France), 1905-1938)
National Bank of Egypt (IMM and GFD, 1899-1959)

Datastream bank price and dividend index (1996-2016)

Finland

Union Bank of Finland (Jane's/Beerman's Manuals, Moody's Banking Manuals, and annual reports, 1975-1987, to construct dividend index only)
Kansallis-Osake Pankki (Jane's/Beerman's Manuals, Moody's Banking Manuals, and annual reports, 1975-1987, to construct dividend index only)

Source: Vaihekoski & Nyberg (2010)

Suomen Kiinteistopankki (1911-1944)
Landtmannabanken (1911-1920)
Privatbanken i Helsingfors (1911-1921)
Tampereen Osakepankki (1911-1929)
Waasan Osake Pankki (1911-1920)
Abo Aktiebank (1911-1920)
Kansallis Osake Pankki (1911-1974)
Helsingin Osakepankki (1915-1974)
Lansi Suomen Osakepankki (1916-1929)
Liikepankki (1919-1923)
Pohj.maiden Yhdyspankki (1919-1974)
Unionbanken i Finland (1921-1924)
Unionbanken (1924-1931)
Suomen Maatalous-Osake-Pankki (1922-1933)
Pohjolan Osake-Pankki (1922-1948)
Abolands Bank (1923-1932)
Alands Aktiebank (1942-1974)

"Finland Unitas Banks" (FIUBANKM) price index from GFD (1959-1987)

Datastream bank price and dividend index (1988-2016)

France

Source: Le Temps

Banque de Depots (1873-1908)
Paribas (1873-1939)
Banque D'escompte (1878-1891)
BFCI (1891-1914)
Banque Gen Alsacienne (1920-1939)
l'Union Parisienne (1882-1939)

Banque nancienne (1920-1938)
Comptoir d'Escompte (1870-1889)
Comptoir National D'Escompte (1889-1939)
Credit Agricole (1872-1977)
Credit Commerciale (1919-1939)
Credit Foncier (1870-1939)
Credit general francais (1880-1885)
CIC (1870-1939)
Credit Lyonnais (1870-1939)
Credit Mobilier (1870-1932)
Fonciere Lyonnais (1880-1939 with gaps)
Societe Financiere (1873-1885)
Societe Generale (1870-1939)
Société Marseillaise (1902-1939)
Banque Nationale (1879-1884)
BNC (1919-1932)
Immeubles de France (1888-1894)
l'Union Generale (1878-1882)
Rente Foncière (1880-1939)
Sous Comptoir (1873-1939)

“France INSEE Credit Banks” (FRBANKCM) price index from GFD (1939-1990)

“Euronext Paris CAC Financials 8000” (_FRFIND) price index from GFD (1991-2016)

Banks used for Baron-Xiong bank dividend index (1939-1993): before 1986, Credit Commercial de France, Credit Foncier de France, Banque Nationale de Paris, Paribas, Credit National, Banque de l'Union Parisienne-CFCB, Comptoir National D'Escompte de Paris (CNEP), Banque Nationale pour le Commerce et l'Industrie (BNCI), Credit Lyonnais, Societe Generale (source: Jane's/Beerman's Manuals, Moody's Banking Manuals); after 1986, constructed from Compustat Global.

DataStream dividend index (1994-2016)

Germany

Source: Berliner Borsen-Zeitung

Barmer Bankverein (1871-1930)
Bayerische Handelsbank (1878-1922)
Berliner Handelsbank (1871- 1930)
Commerzbank (1899-1930)
Darmstaedter Bank (1872-1930)
Deutsche Bank (1871-1930)
Discontobank (1871-1928)
Dresdner Bank (1872-1930)
Nationalbank (1881-1921)
Pressische Pfbfbank (1899-1930)

"CDAX Banks Price" (_CXK BXD) index from GFD (1930-2016)

Banks used for Baron-Xiong bank dividend index (1930-2016): before 1972, Deutsche Bank, Dresdner Bank, Commerzbank, Bayerische Vereinsbank, Bayerische Hypotheken Und Weshsel Bank (source: Jane's/Beerman's Manuals, Moody's Banking Manuals); 1973-1986, Datastream; after 1986, constructed from Compustat Global.

Greece

Bank of Athens (GFD, IMM, Le Temps (France), Moody's Banking Manuals, 1906-1933)

Commercial Bank of Greece (Moody's Banking Manuals, 1924-1931)

Ionian Bank (GFD, IMM, 1870-1931)

National Bank of Greece (Moody's Banking Manuals, 1924-1931)

"Greece National Bank Finance" (GRFINANM) index from GFD (1952-1996)

Datastream index for bank stock prices (1997-2016) and dividends (1990-2016)

Hong Kong

Hong Kong and Shanghai Banking Corporation (GFD and IMM, 1870-1973)

Datastream bank price and dividend index (1973-2016)

Hungary

Anglo-Hungarian Bank (IMM, 1870-1878)

Banque des Pays Hongroise (Le Temps (France), 1881-1887)

Ungarische Escompte und Wechsler Bank (Berliner Borsen-Zeitung, 1879-1884)

Ungarische Kreditbank (Sumner and Berliner Borsen-Zeitung, 1870-1890, 1921-1930)

Ungarische Landes Central Sparkassa (Moody's Banking Manuals, 1926-1930)

"Hungary Korosy Bank Stock" (HUKOBNKA) price index from GFD (1874-1899)

Datastream bank price and dividend index (1994-2016)

Iceland

Datastream bank price and dividend index (1999-2016)

India

Agra Bank (GFD and IMM, 1870-1900)

Delhi and London Bank (IMM, 1870-1917)

Land Mortgage Bank of India (IMM, 1870-1880)
Mercantile Bank of India (IMM, 1894-1929)
National Bank of India (IMM, 1870-1929)

Datastream bank price and dividend index (1990-2016)

Indonesia

Datastream bank price and dividend index (1990-2016)

Ireland

Bank of Ireland (IMM, 1870-1936, 1953-1973)
Discount Corporation of Ireland (IMM, 1885-1894)
Hibernian Banking Company (IMM, 1870-1936)
Munster and Leinster Bank (IMM, 1886-1936)
Munster Bank (IMM, 1870-1885)
National Bank (GFD and IMM, 1870-1939, 1959-1966)
National Discount of Ireland (IMM, 1876-1883)
Northern Banking Company (IMM, 1870-1926)
Provincial Bank of Ireland (IMM, 1870-1935; GFD 1964-1966)
Royal Bank of Ireland (IMM, 1870-1936)
Ulster Bank (IMM, 1870-1918)

Datastream bank price and dividend index (1973-2016)

Israel

Bank Leumi ADR (CRSP, 1973-1994)
Israel Discount Bank (Moody's Banking Manuals and annual reports, 1970-1973)
Israel Development Bank, A shares (Moody's Banking Manuals and annual reports, 1966-1973)
Bank Adanim (Moody's Banking Manuals and annual reports, 1966-1971)
Leumi Mortgage Bank (Moody's Banking Manuals and annual reports, 1966-1975)
Bank Hapoalim (Moody's Banking Manuals and annual reports, 1966-1976)
Bank Leumi (Moody's Banking Manuals and annual reports, 1966-1968)

"Israel Finance and Insurance Composite" (ILXFINSM) price index from GFD (1966-1983)
Datastream index for bank stock prices (1984-2016) and dividends (1995-2016)

Italy

Source: La Stampa newspaper
Banca Commerciale Triestina (1924-1930)

Banca di Milano (1881-1884)
Banca di Pinerole (1886-1890)
Banca di Torino (1874-1909)
Banca di Vercelli (1886-1894)
Banca Generale Roma (1874-1894)
Banca Generale Romana (1898-1913)
Banca Industria e Commercio (1883-1888)
Banca Industriale Subalpina (1876-1890)
Banca Ipotecaria (1880-1882)
Banca Italiana di Sconto (1918-1921)
Banca Lavoro (1932-1934)
Banca Lombarda (1875-1882)
Banca Nazionale Credito (1925-1930)
Banca Nazionale (1873-1894)
Banca Popolare di Torino (1879-1889)
Banca Tiberina (1883-1898)
Banca Toscana (1874-1883)
Banco della Liguria (1909-1913)
Banco Sconto e Sete (1883-1903)
Consorzio Mob. (1927-1933)
Cred. Fond. It. (1898-1934 with gaps)
Credito Industriale (1890-1897)
Credito Liguro (1888-1893)
Credito Mobiliare Italiana (1870-1894)
Credito Torinese (1883-1890)
Soc. Finanziaria e Industr. Torinese (1906-1914)
Societa Bancaria (1906-1914)
Societa Credito Meridionale (1888-1893)
Societa Labori Pubb. (1883-1900)

Anglo-Italian Bank (IMM, 1870-1898)

Banca Commerciale Italiana (GFD, Italian newspapers, Jane's/Beerman manuals, and Moody's Banking Manuals, 1895-1935, 1971-1973)

Banco di Roma (Italian newspapers, 1905 – 1934; Jane's/Beerman manuals, and Moody's Banking Manuals, 1971-1973)

Credito Italiano (1895-1934; Jane's/Beerman manuals, and Moody's Banking Manuals, 1971-1973)

Interbanca (Jane's/Beerman manuals, and Moody's Banking Manuals, 1970-1973)

La Centrale (Jane's/Beerman manuals, and Moody's Banking Manuals, 1956-1973)

Mediobanca (Jane's/Beerman manuals, and Moody's Banking Manuals, 1957-1973)

Datastream bank price and dividend index (1973-2016)

Japan

Anglo-Japanese (GFD and IMM, 1907-1913, 1950-1962)

Industrial Bank of Japan (Japan Times, GFD and IMM, Economist, Moody's Banking Manuals, 1898-1937)

Sumitomo (Economist, Moody's Banking Manuals, 1912-1939)

Nippon Kangyo (Japan Times, Moody's Banking Manuals, 1912-1939)

Mitsui (Economist, Moody's Banking Manuals, 1919-1939)

Mitsubishi (Economist, Moody's Banking Manuals, 1920-1939)

Yokohama Specie (Japan Times, Economist, Moody's Banking Manuals, 1897-1913 with gaps)

Dai-Ichi (Japan Times, Moody's Banking Manuals, 1897-1935)

Third Bank (Japan Times, 1897-1903)

Fifteenth Bank (Japan Times, 1897-1903)

Bank of Tokyo (Moody's Banking Manuals, 1950-1962, used to construct dividends only)

Industrial Bank of Japan (Moody's Banking Manuals, 1950-1962, used to construct dividends only)

Sumitomo (Moody's Banking Manuals, 1950-1962, used to construct dividends only)

Sanwa (Moody's Banking Manuals, 1955-1962, used to construct dividends only)

"Japan Oriental Economist Bank and Trust" (JPOBANKM) price index from GFD (1933-1944)

"Japan TOPIX Finance and Insurance" (JPFINIM) price index from GFD (1946-1985)

"Japan TOPIX Banks" (_IBNKS_D) price index from GFD (1986-2016)

Banks used for Baron-Xiong bank dividend index (1958-2016): before 1972, Bank of Tokyo, Mitsubishi Bank, Mitsui Bank, Sumitomo Bank (source: Moody's Banking Manuals); 1973-1986, Datastream; after 1986, constructed from Compustat Global.

Korea

Source: Moody's Banking Manuals and individual bank annual reports, used to construct dividends only

Cho-Heung Bank (1978-1990)

Korea First Bank (1978-1990)

Hanil Bank (1978-1990)

Commercial Bank of Korea (1978-1990)

Daegu Bank (1978-1990)

"Korea SE Financial Institutions" (_KS49D) price index from GFD (1975-1978)

"Korea SE Banks" (_KS49D) price index from GFD (1979-2016)

Datastream bank dividend index (1987-2016)

Luxembourg

Banque Internationale du Luxembourg (Berliner Borsen Zeitung, 1870-1921; Moody's Banking Manuals, 1921-1938)

"Luxembourg SE Banks and Finance" (LUBANKM) price index from GFD (1930-1967)
Bank dividends (1947-1968) using two banks: Banque Generale du Luxembourg and Banque Internationale du Luxembourg (from Jane's/Beerman manuals, Moody's Banking Manuals, and annual reports).

Datastream bank price and dividend index (1992-2016)

Malaysia

"Malaysia KLSE Financial" (_KLFID) price index from GFD (1969-2016)

Datastream bank dividend index (1985-2016)

Mexico

National Bank of Mexico (GFD, 1886-1915)

Banque Mexique (Le Temps (France), 1884-1921)

Banco Nacional de Mexico (Le Temps (France), 1919-1939; Moody's Banking Manuals and annual reports, 1940-1981, for constructing dividend index only)

Banque Centrale Mexicaine (Le Temps (France), 1907-1913)

Banque Londres et Mexico (Le Temps (France), 1907-1913)

Nacional Financiera (Moody's Banking Manuals and annual reports, 1949-1981, for constructing dividend index only)

BANCO COMERCIAL MEXICANO, S.A. (Moody's Banking Manuals and annual reports, 1973-1976, for constructing dividend index only)

BANCO MEXICANO S.A. (Moody's Banking Manuals and annual reports, 1967-1978, for constructing dividend index only)

BANCO NACIONAL DE COMERCIO EXTERIOR, S.A. (Bancomext) (Moody's Banking Manuals and annual reports, 1966-1969, for constructing dividend index only)

"Mexico Nacional Financiera Bank" (MXBANKSM) index from GFD (1937-1976)

Datastream bank price and dividend index (1988-2016)

Netherlands

Algemene Bank Netherlands (De Standaard, De Telegraaf, 1875-1930; Moody's Banking Manuals for dividend info; 1922-1930)

Amsterdamsche Bank (De Standaard, De Telegraaf, 1876-1930; Berliner Borsen-Zeitung, 1872-1876; dividend info from Sumner and Moody's, 1872-1930)

De Twentsche Bank (De Standaard, De Telegraaf, 1883-1920 with gaps; dividend info from Sumner and Moody's, 1870-1929)
Incasso Bank (De Standaard, De Telegraaf, 1896-1930 with gap; dividend info from Sumner and Moody's, 1870-1928)
Rotterdamsche Bank (De Standaard, De Telegraaf, 1887-1930; dividend info from Sumner and Moody's, 1872-1930 with gap)
Wissel en Effectenbank (Sumner, 1879-1894, dividend info only)

"Netherlands ANP-CBS Banks and Insurance" (NLDBKINM) index from GFD (1928-1971)
"Netherlands CBS Banks" (NLBNKPRD) index from GFD (1972-2003)
Bank prices from Baron-Xiong (2003-2016): constructed from Compustat Global
Banks used for Baron-Xiong bank dividend index (1928-2016): before 1972, Algemene Bank Netherlands (ABN), Amsterdam Rotterdam (AMRO) Bank (orig: Amsterdamsche Bank) (source: Jane's/Beerman's manuals and Moody's Banking Manuals); 1973-1986, Datastream; after 1986, constructed from Compustat Global.

New Zealand

Bank of New Zealand (GFD and IMM, 1870-1946)
Bank of Otago (IMM, 1870-1873)
National Bank of New Zealand (GFD and IMM, 1870-1965)
New Zealand Loan & Mercantile Agency (IMM, 1870-1880)
New Zealand Trust & Loan (GFD and IMM, 1870-1910)

Source for 1980-1992: "Jobson's year book of public companies: Australia & New Zealand":
Bank of New Zealand (1987-1992)
Barclays New Zealand Ltd. (1981-1985)
BNZ Finance (1979-1991)
Investment Finance Corp. (1984-1988)

Datastream bank price and dividend index (1998-2016)

Norway

Baron-Xiong total returns bank index (1915-2016): constructed from the "Oslo SE Finance (Banks and Insurance) TR Index" (_FINXD) from GFD (1915-1986) and Compustat Global (1987-2016)

Peru

Anglo-Peruvian Bank (IMM, 1874-1877)
Banco del Peru y Londres (IMM, 1911-1929)

London Bank of Mexico & South America (IMM, 1870-1881), note this is bank half in Peru & half in Mexico.

Banco Internacional del Peru (Moody's Banking Manuals, 1926-1958, dividend info only)

Banco Industrial Del Peru (Moody's Banking Manuals, 1944-1950, dividend info only)

"Lima SE Banks" (PELMBCOD) index from GFD (1927-1993)

Datastream bank price and dividend index (1994-2016)

Philippines

"Manila SE Finance Index" (_PSFID) index from GFD (1952-1981)

Datastream bank price and dividend index (1989-2016)

Portugal

Source: Diario de Lisboa

Banco Nacional Ultramarino (1920-1932)

Banco Comer. De Lisboa (1928-1936)

Banco Port e Brasileiro (1930-1931)

Totta Alianca (1928-1939)

"Portugal Banks" (PTBANKSM) index from GFD (1939-1959)

"Portugal Credit and Insurance" (PTCREDIM) index from GFD (1960-1987)

Datastream bank price and dividend index (1988-2016)

Russia

Petersburg Discontobank (Berliner Borsen-Zeitung, 1870-1914)

Petersburg Internationale (Berliner Borsen-Zeitung, 1872-1914)

Russische Bank fur auswartigen Handel (Berliner Borsen-Zeitung, 1879-1914)

Anglo-Russian Bank (IMM, 1911-1912)

Russian Commercial & Industrial Bank (IMM, 1913-1917)

Datastream bank price and dividend index (1997-2016)

Singapore

Sources: Straits Times, 1966-1986; dividend info from Moody's Banking Manuals, 1966-1986

Dev. Bank of Singapore (DBS)

Oversea-Chinese Banking Corp (OCBC)

United Overseas Bank (UOB)

Overseas Union Bank

"Singapore SES Finance" (_FIAND) price index from GFD (1970-1999)
Datastream bank price index (2000-2016) and dividend index (1986-2016)

South Africa

1870-1966:

African Banking Corp. (IMM, 1898-1920)
London & South African Bank (IMM, 1870-1877)
Natal Bank Limited (IMM, 1902-1914)
National Bank of South Africa (GFD and IMM, 1896-1925)
Standard Bank of British South Africa (GFD and IMM, 1870-1960)

1966-1986 (for constructing dividends only, in file "Baron-Xiong - raw individual bank dividend data 1920 – 1987", source is Jane's/Beerman manuals, Moody's Banking Manuals):

First National Bank (1975-1988)
Nedbank (1967-1979)
Standard Bank (1965-1989 with gaps)

"Johannesburg SE Financial" (_JFIND) price index from GFD (1960-1985)
Datastream bank price and dividend index (1986-2016)

Spain

Source: ABC (newspaper in Madrid) and Moody's Banking Manuals for dividends

Banco Central (1922-1930, 1941-1967)
Banco de Bilbao (1918-1935, 1945-1967)
Banco de Vizcaya (1920-1932, 1945-1966)
Banco Espanol de Credito (1907-1931, 1945-1967, also some prices from Le Temps (France))
Banco Hipotecario (1879-1904, 1917-1935, 1940-1960, also some prices from Le Temps (France))
Banco Hispano Americano (1917-1935, 1940-1967)
Banco Popular Espanol (1948-1967)
Credit Mobilier Espagnole (1873-1890, also some prices from Le Temps (France) and Sumner)

Baron-Xiong bank price returns index (1940-2016): constructed from the "Madrid SE Banking and Finance" (_IBAN_MD) from GFD (1940-2000) and Compustat Global (2001-2016)

Banks used for Baron-Xiong bank dividend index (1966-2016): before 1986, Banco Central, Banco de Bilbao, Banco de Vizcaya, Banco Espanol de Credito, Banco Hispano Americano, Banco Popular Espanol, Banco de Santander (source: Jane's/Beerman's manuals and Moody's Banking Manuals); after 1986, constructed from Compustat Global.

Sweden

Source: Waldenström (2014)

Skandinaviska Kreditaktiebolag (1890-1901)

Industrikreditaktiebolaget i Stockholm (1890-1901)

AB Stockholms handelsbank (1890-1901)

"Stockholm SX Banks Price" (_SX4010D) index from GFD (1906-2011)

Datastream bank price index (2012-2016)

Banks used for Baron-Xiong bank dividend index (1926-2016): before 1981, Goteborgs Bank, Svenska Handelsbanken, Skandinaviska Banken (orig: Skandinaviska Kreditaktiebolaget) (source: Jane's/Beerman's manuals and Moody's Banking Manuals); 1982-1985, Datastream; after 1986, constructed from Compustat Global.

Switzerland

Sources: Neue Zürcher Zeitung, Gazette de Lausanne, and Journal de Geneve, with extra dividend info from Moody's Banking Manuals and annual reports

Bank in St. Gallen (1874-1896 with gaps)

Bank in Winterthur (1872-1913 with gaps)

Bank in Zurich (1874-1893 with gaps)

Banque cantonale vaudoise (1878-1933)

Banque chemin de fer suisses (1879-1913 with gaps)

Banque d'escompte Suisse / Comptoir d'Esc. (1891-1934)

Banque de Bale (1872-3)

Banque de commerce Bale (1872-1934 with gaps)

Banque de Geneve (1892-1931)

Banque nouvelle (1885-9)

Banque prets de Depots (1893-1913, 1927-33)

Banque Suisse Francaise (1907-1913)

Basler Bankverein (1872-1900 with gaps)

Banque Comm. Bale (1901-1913)

Caisse hypothecaire (Lausanne) (1878-1900)

Credit Suisse (Schweizerische Kreditanstalt) (1870-1934)

Deutsche-schwiezerische Kreditbank (1874-1889)

Eidgenossische Bank (Federal Bank, Banque Federale) (1870-1934)

Electrobank (1918-1934)

Handelsbank Zurich (1882-5)

Leu et Cie (1873-1926 with gaps)

Schweiz. Unionbank (1889-1893)

Soc. Immob. Lausannoise (1878-1900)

Swiss Bank Corp (1894-1934)

Toggenburger Bank (1883-1893 with gaps)

Union de Banques Suisses (1920-1934)

Union financ. Genevoise (1890-1931)

Zurcher Bankverein (1890-93)

"SWX ICB Banks Price Index (w/ GFD extension)" (_C8300PD) index from GFD (1930-2016)
Banks used for Baron-Xiong bank dividend index (1930-2016): before 1972, Swiss Bank Corporation, Credit Suisse, Union Bank of Switzerland (UBS), Banque Populaire Suisse (source: Jane's/Beerman's manuals and Moody's Banking Manuals); after 1973, Datastream.

Taiwan

Datastream bank price and dividend index (1987-2016)

Thailand

Dividend info only, from Moody's Banking Manuals and annual reports:

Bangkok Bank (1975-1988)

Bankgkok Metropolitan Bank (1979-1988)

Siam Commercial Bank (1979-1988)

"Thailand SET Banks" (_SETBD) price index from GFD (1975-1986)

Datastream bank price and dividend index (1987-2016)

Turkey

Bank of Constantinople (IMM, 1872-1895)

Imperial Ottoman Bank (IMM, 1870-1939)

Ottoman Bank (GFD and Le Temps (France), 1873-1939, 1964-1985)

Societe Generale Ottoman (IMM, 1870-1878)

Datastream bank price and dividend index (1986-2016)

United Kingdom

Aberdeen Town and County Bank (IMM, 1870-1882)

Adelphi Bank (IMM, 1870-1889)

Alexanders Discount Co (IMM, 1919-1929)

Bank of Bolton (IMM, 1870-1896)

Bank of Leeds (IMM, 1870-1878)

Bank of Liverpool (IMM, 1870-1927)

Bank of Scotland (IMM, 1870-1929)

Barclays (IMM, 1902-1929)

Birmingham & Midlands Bank (IMM, 1887-1888)

Birmingham Bank (IMM, 1870-1889)
Birmingham District Bank (IMM, 1889-1907)
Birmingham Joint-Stock Bank (IMM, 1870-1889)
Birmingham Town and District Bank (IMM, 1870-1874)
Birmingham, Dudley, & District Bank (IMM, 1874-1889)
Bradford Old Bank (IMM, 1870-1879)
Bristol & West of England Bank (IMM, 1879-1892)
British Linen Bank (IMM, 1906-1929)
Caledonian Bank (IMM, 1870-1929)
City Bank (IMM, 1870-1898)
Clydesdale Bank (IMM and GFD, 1870-1920)
Commercial Bank of Liverpool (IMM, 1870-1876)
Commercial Bank of London (IMM, 1913-1921)
Commercial Bank of Scotland (IMM, 1870-1919)
Cornish Bank (IMM, 1880-1903)
County of Gloucester Bank (IMM, 1880-1897)
Derby & Derbyshire Banking Company (IMM, 1870-1898)
Devon & Cornwall Banking Company (IMM, 1870-1906)
District Bank (IMM and GFD, 1870-1964)
General Credit & Discount (IMM, 1870-1885)
Glamorganshire Banking (IMM, 1878-1898)
Gloucestershire Banking Co. (IMM, 1870-1886)
Halifax Commercial Bank (IMM, 1870-1919)
Halifax Joint Stock Bank (IMM, 1870-1911)
Hambros Bank (IMM, 1924-1929)
Lancaster Banking (IMM, 1870-1907)
Leeds & Bradford Exchange and Discount (IMM, 1870-1890)
Leeds Joint Stock Bank (IMM, 1870-1899)
Leicestershire Banking Company (IMM, 1873-1901)
Liverpool Commercial Banking Company (IMM, 1876-1889)
Liverpool Union Bank (IMM, 1875-1900)
Lloyd's (IMM, 1870-1929)
London & Birmingham Bank (IMM, 1870-1872)
London & County Advance & Discount (IMM, 1873-1880)
London & County Banking Company (IMM, 1870-1909)
London & Liverpool Bank of Commerce (IMM, 1913-1923)
London & Midland Bank (IMM, 1891-1898)
London & South Western Bank (IMM, 1870-1917)
London & Westminster Bank (IMM and GFD, 1870-1909)
London & Yorkshire Bank (IMM, 1873-1903)
London Bank of Commerce (IMM, 1873-1877)
London City & Midland Bank (IMM, 1899-1918)
London County & Westminster & Parr's (IMM, 1918-1923)
London County & Westminster Bank (IMM, 1899-1918)
London Joint City & Midland Bank (IMM, 1918-1923)
London Joint Stock Bank (IMM and GFD, 1870-1918)

London Merchant Bank (IMM, 1917-1929)
Manchester & Liverpool District Bank (IMM, 1870-1923)
Manchester & County Bank (IMM, 1870-1929)
Manchester Bank (IMM, 1899-1904)
Manchester Joint-Stock Bank (IMM, 1873-1892)
Martin's Bank (IMM, 1907-1918)
Merchant Banking Company of London (IMM, 1870-1907)
Metropolitan Bank (IMM, 1870-1915)
Midland Bank (IMM, 1870-1881)
Midland Counties District Bank (IMM, 1896-1904)
National Bank of Liverpool (IMM, 1870-1883)
National Bank of Scotland (IMM and GFD, 1870-1924)
National Bank of Wales (IMM, 1881-1894)
National Discount Company (IMM, 1870-1929)
National Provincial & Union Bank (IMM, 1872, 1928)
National Provincial Bank (IMM, 1870-1929)
North & South Wales Bank (IMM, 1870-1908)
North of Scotland Bank (IMM, 1870-1924)
North of Scotland Equitable Loan (IMM, 1876-1880)
Northamptonshire Union Bank (IMM, 1870-1920)
Northamptonshire Banking Company (IMM, 1870-1890)
Nottingham & District Bank (IMM, 1893-1899)
Nottingham & Nottinghamshire Banking Company (IMM, 1880-1918)
Nottingham Joint-Stock Bank (IMM, 1870-1905)
Oldham Joint-Stock Bank (IMM, 1880-1898)
P. & O. Banking Corporation (IMM, 1920-1929)
Palatine Bank (IMM, 1890-1919)
Pares's Leicestershire Banking Company (IMM, 1870-1902)
Parr's Bank (IMM and GFD, 1870-1918)
Preston Banking Company (IMM, 1870-1895)
Royal Bank of Scotland (IMM and GFD, 1870-1929)
Scottish County & Mercantile Bank (IMM, 1899-1907)
Scottish Union & National Bank (IMM, 1878-1929)
Sheffield & Hallamshire Bank (IMM, 1870-1913)
Sheffield & Rotherham Joint Stock Banking Company (IMM, 1870-1907)
Sheffield Banking Company (IMM, 1870-1919)
Sheffield Union Banking Company (IMM, 1870-1902)
Shropshire Banking Company (IMM, 1870-1874)
South Wales Union Bank (IMM, 1888-1892)
Southport and West Lancashire Bank (IMM, 1878-1881)
Staffordshire Joint Stock Bank (IMM, 1870-1889)
Stamford, Spalding & Boston Banking Company (IMM, 1870-1911)
Standard Discount Company (IMM, 1872-1878)
Town & County Bank (IMM, 1882-1908)
Union Bank of Birmingham (IMM, 1878-1883)
Union Bank of London (IMM, 1870-1902)

Union Bank of Manchester (IMM and GFD, 1870-1920)
Union Bank of Scotland (IMM, 1870-1929)
Union Discount of London (IMM, 1885-1929)
Union of London & Smith's Bank (IMM, 1902-1918)
United Counties' Bank (IMM, 1907-1916)
United Discount Corporation (IMM, 1870-1885)
West Yorkshire Bank Limited (IMM, 1911-1919)
Westminster Bank (IMM, 1923-1929)
Whitehaven Joint-Stock Bank (IMM, 1870-1908)
Williams, Deacon & Manchester & Salford Bank (IMM, 1890-1919)
Williams, Deacon's Bank (IMM and GFD, 1870-1930)
Wilts & Dorset Banking Company (IMM, 1870-1914)
Wolverhampton & Staffordshire Bank (IMM, 1870-1889)
Worcester City & County Banking Company (IMM, 1870-1889)
York City & County Banking Company (IMM, 1870-1909)
York Union Banking Company (IMM, 1870-1902)
Yorkshire Banking Company (IMM, 1870-1902)

Various price indexes from GFD: GBBBANKM (1888-1955), _LCBKD (1956-1999),
_FTA835D (2000-2016)

Banks used for Baron-Xiong bank dividend index (1923-2016): before 1964, Barclays, Lloyds, Bank of Scotland, Royal Bank of Scotland, Midland Bank, Westminster Bank (source: Jane's/Beerman's manuals and Moody's Banking Manuals); 1965-1994, Datastream; after 1994, constructed from Compustat Global.

United States

Prices of individual stocks (1870-1918) and Dividends of individual stocks (1870-1928):

Source: Commercial and Financial Chronicle

Bank of North America (Philadelphia, PA) (1875-1901)
Chase National Bank (1906-1929)
Irving National Bank (1870-1929)
Chatham Phenix National Bank & Trust Co. (1870-1883)
New York Trust Co. (1870-1908)

Various price indexes from GFD: SPMONYD (1918-1940), _5SP4010 (1941-2016)
Baron-Xiong dividend index (1929-2016): constructed from Moody's Banking Manuals and Wall Street Journal OTC bank stock prices (1929-1962) and Datastream (1963-2016)

Venezuela

"Caracas SE Financial Index" (_IBCFD) index from GFD (1946-2016)
Datastream bank dividend index (1994-2016)