

Datastream Advance for Office (AFO)



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Notes:

DS Navigator is the name DS gives to the code and mnemonic look-up system.

DS calls a set of data over time a **series**.

The collections of particular series (i.e. equities, indices, bonds, macro-economics) are called **data categories**. You can see the list of data categories by pointing to the → on the Data Category line of the DS Navigator screens.

DS calls a search request for cross-section data a **static search**.

Datastream coverage

Datastream is a large database of financial, company and economic data covering:

- All international markets
- Current and historical data
- Financial data for market prices, indexes, and interest rates
- Company data for accounts and business ratios
- Company data can be analysed at the company or market level
- Economic data with macro-economic indicators, trade statistics, prices, and industrial and consumer statistics.

Datastream platforms

You can access Datastream via three different platforms. **DS Advance for Office** is the simplest to use and works well when the requirement is to download time series or cross-section data. **DS Advance** has much more functionality and more programs, and is fairly intuitive to use.

Excel add-in

The DS-AFO Excel add-in allows you to collect your Datastream data while working within Excel. Unlike DS-Windows, it is not necessary to set up a program to capture data, since you can immediately save the Excel worksheet.

You can opt for your data to be 'embedded' so that it can be updated or refreshed when you next open the worksheet.

All AFO worksheets can be pasted into a Word document or PowerPoint.

Types of search requests

There are three main searching options.

- Time Series Requests are used to look at data over a time period, including current values.
- Company Accounts Requests are specifically for accounting data. *Please note The Company Accounts request is now hidden under the Manage Requests heading*
- Static Data Requests are for market data at a particular date.

Starting a request

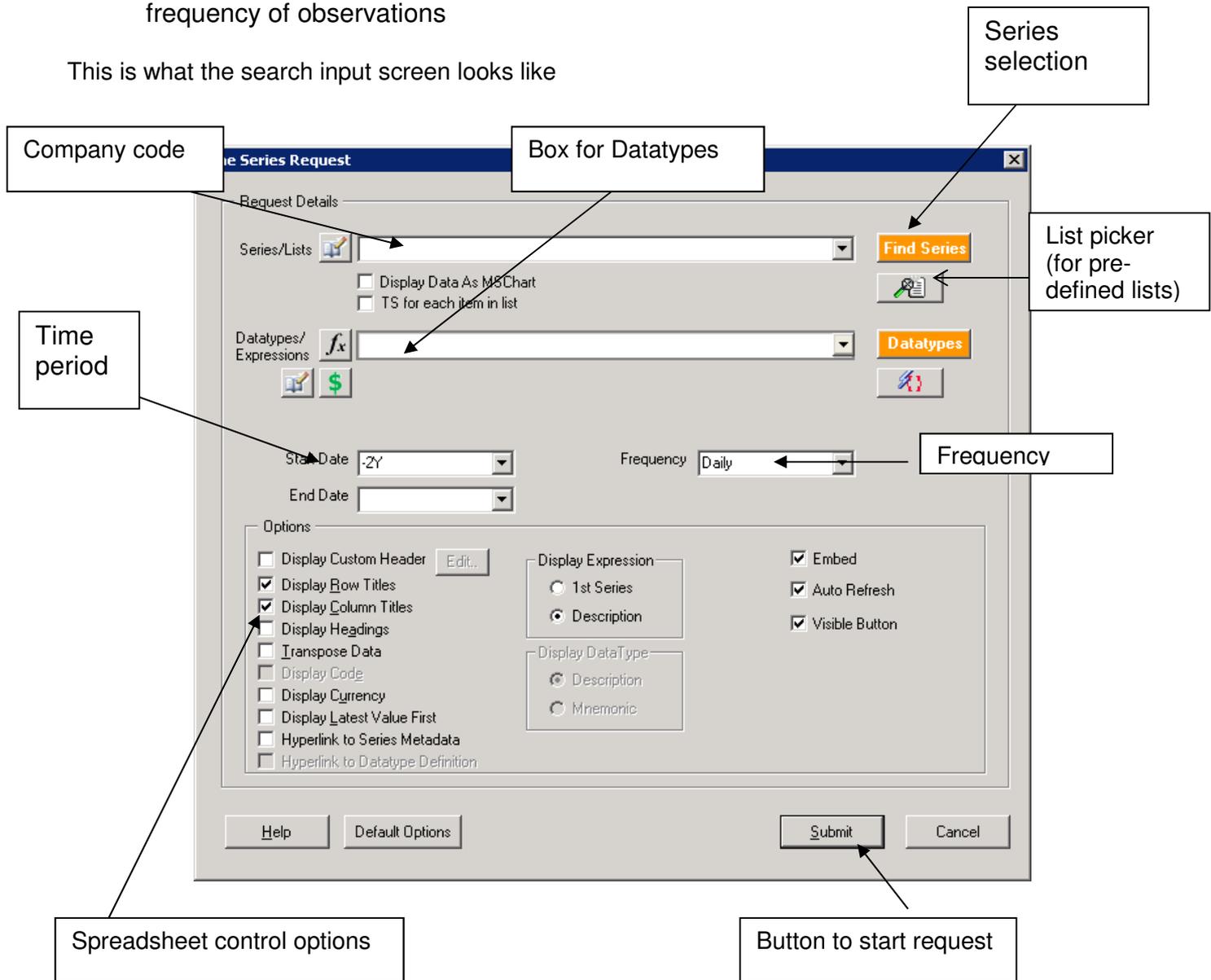
- Open** Excel and click on the **Datastream-AFO** button.
- ensure** that when you open a search, you have checked the **Options** for embedding and other controls, that you require.
- ensure** that you either open a new sheet, or position your cursor at an appropriate place to display the data

a) Time Series Requests

You need to input the following items in the search box for all times series requests

- a series mnemonic
- an appropriate datatype (unless you want to accept the default, which, in the case of equities, is the share price)
- the time period or range of dates
- frequency of observations

This is what the search input screen looks like



Example 1:

How to find the daily share price for Tesco plc for the last year (Using the search screen)

choose the time series search
click the Series Selection icon
select Equities as a data category. *We generally recommend that you use the Advanced search option rather than the simple search*

type the company's name in the first Find box
click Search
click on the DS mnemonic code for the Equity you need to add it to the search
leave the Datatype box blank
type -1Y in the Start date box
select Daily from the drop-down menu in the frequency list

Example 2:
How to obtain the monthly value of the FTSE share price index since January 2000.
(Using the DS Navigator)

choose the Time Series search
click on the Series Selection icon;
select Equity Indices as the data category. Switch to Advanced search.
type part of the index name in the Name – Contains box;
click on the DS mnemonic to select it. The price is again the default.
enter 01/01/00 in the Start Date box (i.e. DD/MM/YY);
choose Monthly from the drop-down list as the Frequency.

The Series selection box within the Datastream Navigator looks like this

Select the data category

Type the name in the first search box

The screenshot shows the 'Datastream Navigator' interface. At the top, it says 'Series Search' and 'Datastream Navigator'. Below that, 'Data Category: Equity indices' is selected. The 'Advanced Search' section includes fields for Name, DS Mnemonic, Market, Base Date, Currency, Source, Status, Datatype, Datatype Base Date, and headline. The 'Name' field has 'Contains' selected and 'FTSE' entered. The 'Start Date' is '01/01/00' and the 'Frequency' is 'Monthly'. A 'Search Now' button is on the right. A callout box points to the 'Equity indices' dropdown, and another points to the 'Name' search box.

The results of the code search look like this

The screenshot shows the 'Datastream Navigator' interface with a search for 'FTSE 100'. The results table is as follows:

Name	DS Mnemonic	Market	Base Date	Currency	Datatypes	Source	Status	Type	IBES Agg
FTSE 100	FTSE100	United Kingdom	Jan 31 1978	United Kingdom Pound	PI-0178 RI-1285 MV-1285 PE-0693 VO-1086 more	FTSE	Active	Other	@:LUKFT10
FTSE 100 (10.00 HRS)	FOOTC10	United Kingdom	Aug 3 1990	United Kingdom Pound	PI-0890 more	FTSE	Active	Other	
FTSE 100 (12.00 HRS)	FOOTC12	United Kingdom	Aug 3 1990	United Kingdom Pound	PI-0890 more	FTSE	Active	Other	
FTSE 100 (14.00 HRS)	FOOTC14	United Kingdom	Aug 3 1990	United Kingdom Pound	PI-0890 more	FTSE	Active	Other	
FTSE 100 (16.00 HRS)	FOOTC16	United Kingdom	Aug 3 1990	United Kingdom Pound	PI-0890 more	FTSE	Active	Other	
FTSE 100 (E)	FTSE10E	United Kingdom	Jan 4 1999	Euro	PI-0199 RI-0199 MV-0199 more	FTSE	Active	Other	

Click on the DS mnemonic for the index required

Then, the completed search box will look like this. Complete and submit the request.

The 'Time Series Request' dialog box contains the following fields and controls:

- Request Details:**
 - Series/Lists: FTSE100
 - Find Series button
 - Display Data As MSChart
 - TS for each item in list
- Datatypes/Expressions:**
 - Datatypes/Expressions dropdown menu
 - Datatypes button
- Start Date:** 01/01/00
- End Date:** (empty)
- Frequency:** Monthly

**Example 3:
How to obtain the PE ratio for PepsiCo (Using Datatypes)**

Follow the instructions in Example 1 to select the Company.
click the Datatype mnemonic picker

(The PE ratio is an example of what Datastream calls a datatype. Datatypes give you information on specific variables for a company or other entity. Datatypes are specific to a data category e.g. an equity or index)

click the type of search you are doing (i.e. Time series or Static request)
select the group of datatypes

(Datatypes are grouped in various ways. Usually, the best way is to choose the group called key datatypes first. You can search by looking for the name or part of the name of the variable (e.g. price or return). If the variable is not available as a key datatype, choose another group).

click on the mnemonic for the datatype you have chosen

The Datatype mnemonic picker screen within DS Navigator looks like this

The screenshot shows the Datastream Navigator interface. At the top, three callout boxes point to search criteria: 'Type of search' points to the 'Datatype' dropdown menu; 'Database category' points to the 'Equities' category in the left sidebar; 'Search term(s)' points to the search input fields containing 'price' and 'earnings'. Below the search bar, a table lists search results. A callout box 'Click on the Datatype mnemonic' points to the 'PE' mnemonic in the 'Price/Earnings Ratio (Adjusted)' row. Another callout box 'Note: you can see a definition of the Datatype here' points to the detailed description of the 'Price/earnings ratio (PER) - datatype (PE)' on the right side of the interface.

Note: The following are all valid datatypes
 Market indicators like prices, market value and volume of trades
 Accounting variables like turnover, profit and flow of funds
 Business ratios like return on capital, shareholders' equity and earnings per share.

Remember: To use Worldscope data items and not Datastream data items. DS items are only a partial set of all codes, and are no longer maintained by DS.

Note: you can now see all the datatypes associated with a particular entity on the results page of a Navigator search. Click on more for the full list and start dates.

b) Company Accounts Requests

First click on Manage Requests and then select Company Accounts Request. You will need to enter the following items in the search box for all company accounts requests

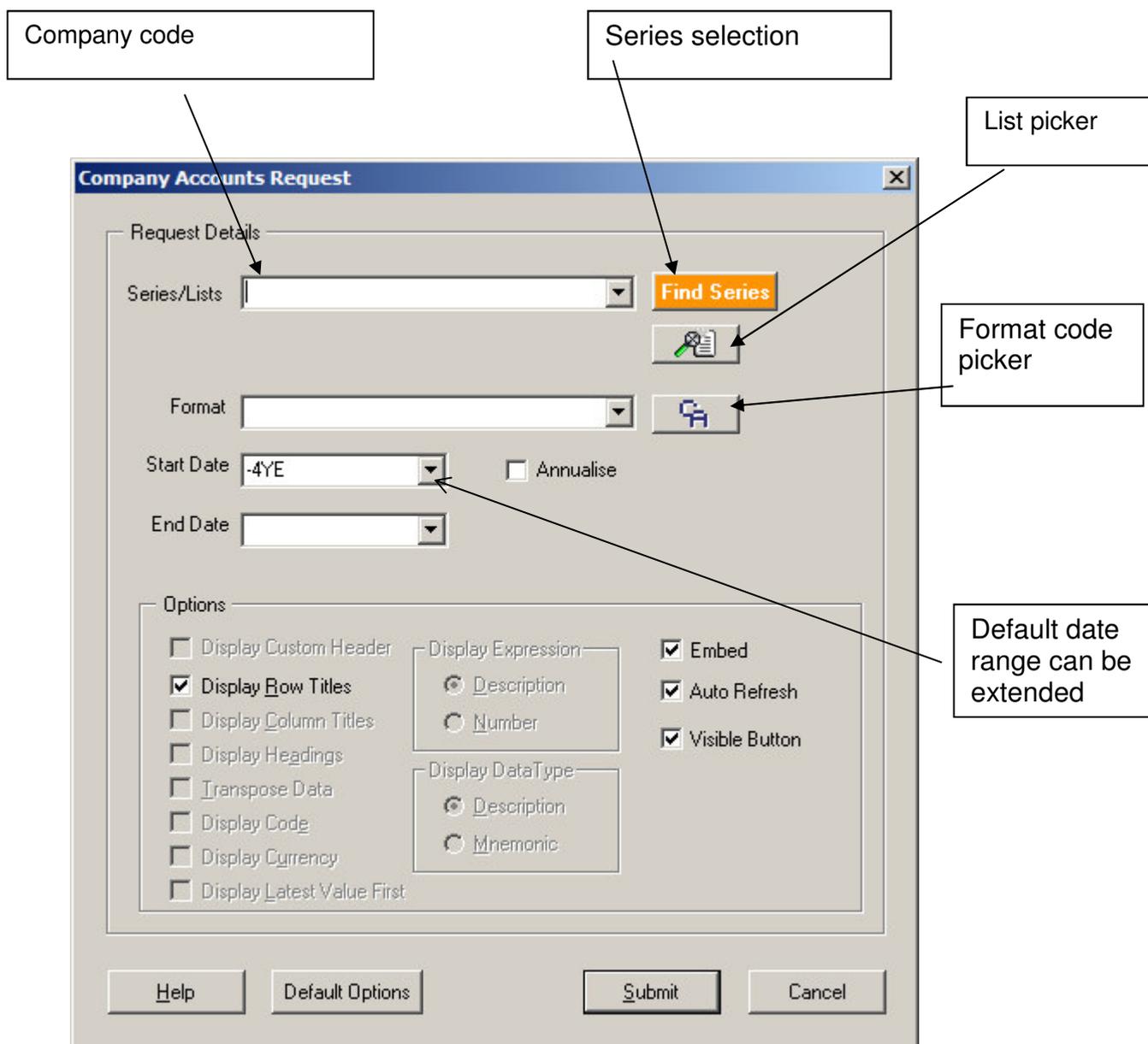
- the Datastream company code
- a format code
- the time period

Note: the Annualise box is optional. It allows you to set up a standard 12 months accounting period across all the reporting periods in your year range.

Example 4:
How to download the P&L accounts for BP for the last five years.

- select** the Company Accounts Request.
- enter** the Company Code in the Series Selection box.
- select** a Format code by clicking on the Format Code Picker
- set** the time period in the normal way.

The Company Accounts Request screen looks like this

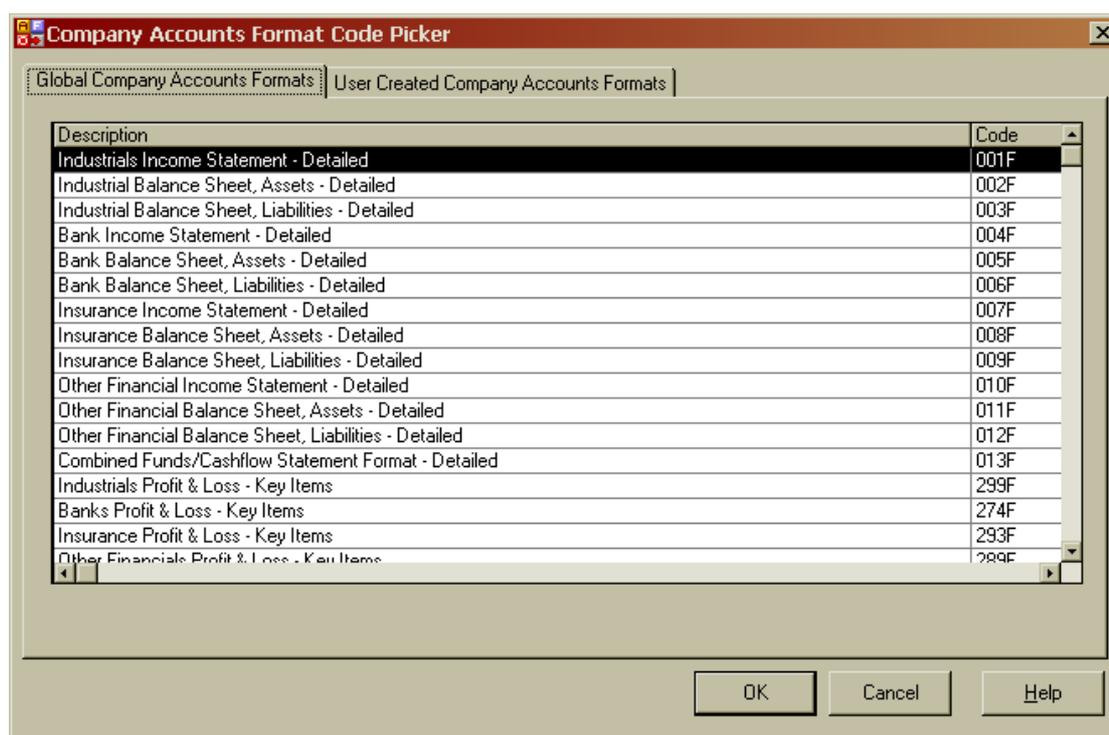


Notes:

Company accounts requests works for a list of companies as well as single equities. You use the List picker to find the code for the list. This is described in the section below on Static requests.

In April 2004 Datastream changed from its own accounts data to WorldScope data. This affected the actual accounts items (i.e. the lines in the accounts) and the report formats (i.e. income statement, balance sheet, funds statement and ratios).

You are able to choose a Format code from this screen.



c) Static data Requests

Static Data Requests may be used for single entities (e.g. an equity or an interest rate) or for lists of entities. You can use either a list generated by Datastream, or create your own list. All the data is displayed for a single date.

If you are looking for a single entity, use the Series selection icon as before.

If you are looking to use a list, follow this procedure

click on the Series Selection button

choose Constituent lists
use All fields to narrow down search
use Buttons to add in new search terms

The screenshot shows the Thomson Datastream Navigator search interface. At the top, it says 'Datastream Navigator' and 'THOMSON DATASTREAM NAVIGATOR'. Below that, there are tabs for 'Series Search', 'UCI', 'UCTS', 'Drilldown', and 'Help Browse'. The main section is titled 'Data Category: Constituent lists'. There are four tabs: 'Criteria', 'Retrieve Results', 'News', and 'Search'. The 'Criteria' tab is active, showing search fields for 'NAME', 'DS MNEMONIC', 'MARKET', and 'TYPE'. The 'NAME' field has a dropdown menu set to 'Contains' and the text 'oil'. The 'DS MNEMONIC' field has a dropdown menu set to 'StartsWith' and is empty. The 'MARKET' field has the text 'United Kingdom'. The 'TYPE' field is empty. There are buttons for adding and removing search terms next to each field. Callout boxes point to various elements: 'Database categories' points to the 'Data Category' dropdown; 'First search term' points to the 'oil' text in the 'NAME' field; 'Second search term' points to the 'United Kingdom' text in the 'MARKET' field; 'Button to see list of possible terms' points to the '+' button next to the 'NAME' field; and 'Button to add extra search terms within the field selected' points to the '+' button next to the 'MARKET' field.

Any questions? email library@london.edu