

# Introduction to Datastream

**Author:**

Andreas Langfeldt

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# Table of contents

1. CONTENT OF DATABASE.....	1
2. HOW TO GET ACCESS .....	1
3. HOW DOES IT WORK?.....	2
3.1 Datastream Advance 5.0.....	2
3.1.1 Search for share price.....	2
3.1.2 Export .....	3
3.2 Datastream AFO .....	4
3.2.1 Time series request.....	4
3.2.2 List wizard .....	5
3.2.2 Request table.....	7
4. ERROR CODES.....	9
5. FURTHER RESOURCES .....	10

## 1. Content of database

Datastream Advance gives you access to the world's largest historical financial numerical database. Advance provides a range of charting and reporting tools that enable you to manipulate and display, or simply download the data in the way that you want. You can request over 100 standard Datastream reports, charts, and data with great flexibility.

You decide what information you need, what selection parameters you want to apply to your requests, how you want the information presented and when you want it. When you have your information, Advance's dedicated facilities help you format your reports and charts, and save them for regular updating, printing and exporting.

With Datastream Advance you can also get a set of Microsoft Office add-ins that enable you to access the Datastream database directly from within Excel, Word, or Powerpoint - create and embed data requests that put the data you want straight into your spreadsheet, document, or presentation

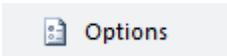
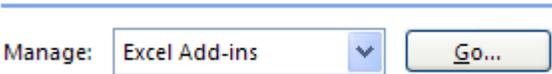
The database contains:

- More than two million instruments
- Securities and indicators for more than 175 countries in 60 markets
- Up to 50 years of history
- Over one hundred million time series
- Futures and options
- Interest/Exchange rates

## 2. How to get access

The database can only be accessed on Campus. It is possible to access Datastream through the public machines at the library or in the computer labs (H wing). The database can be accessed in two ways, either through Datastream Advanced or as an add-in in Excel. Follow this path to activate the add-in in Excel. Both opportunities share the same navigator used for extracting data.

How to enable the Excel add-in:

1.	Press the File button	
2.	Then Options	
3.	Under add-ins press "Go.."	

4.	Use browse to find the add-in	
5.	Follow this path to find the add-in	(C:\program and files\Datastream\ Datastream advance\advanceoffice.xla)

## 3. How does it work?

### 3.1 Datastream Advance 5.0

In Datastream Advance it is easy to extract data for a single company in a given time period. It is possible to extract graphics of the share price's highs and lows in the period meanwhile a more detailed company profile is presented. For further data analysis one might prefer to use the Excel add-in because the data in this format is easier to analyse.

The following shows how Novo Nordisk's share price (-1y) is extracted from Datastream

#### 3.1.1 Search for share price

Step one is to press the search button which is located at the centre of the screen.

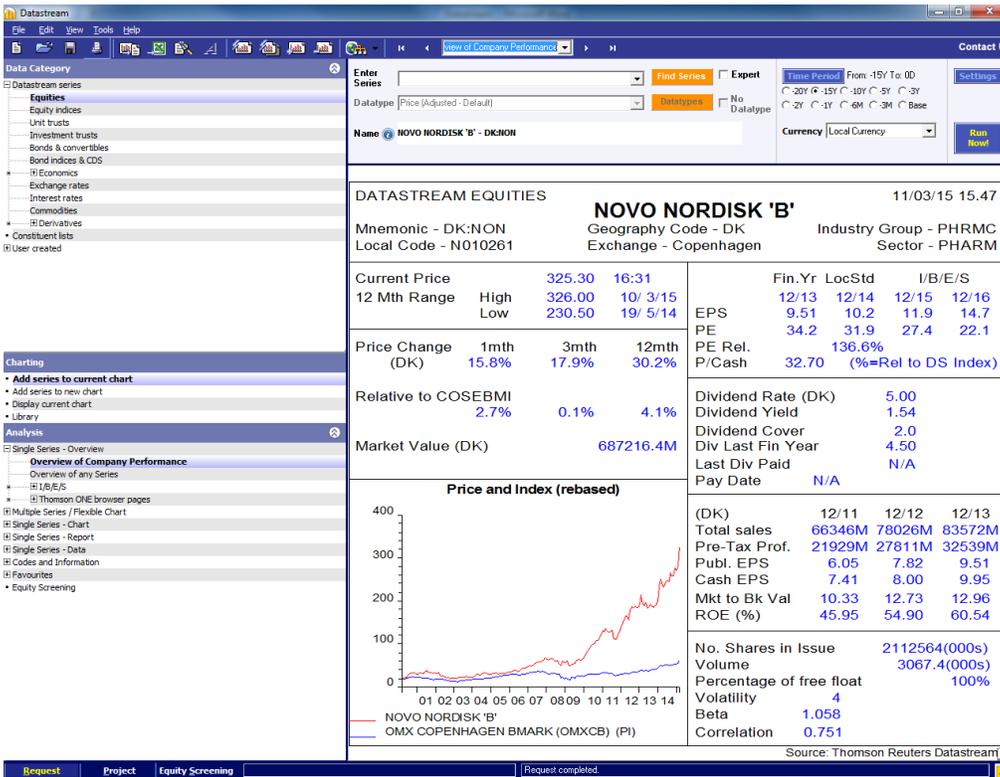


After the company name or DS Mnemonic e.g. DK:NON has been typed into the search field the following dialog box appears. From the list that pops up, one presses the share that should be analysed.

Results for <b>NOVO NORDISK</b>						
	Name	Symbol	Category	Market	Origin	
>	☆☆☆ NOVO NORDISK 'B'	DK:NON	Equities	Denmark	Copenhagen Stock Exchange	
>	☆☆☆ Novo Nordisk Continuous Put	KNOVC.SERIESP	Options	Denmark	OM Nordic Exchange	
>	☆☆☆ NOVO NORDISK 'B' (FRA)	D:NOVC	Equities	Denmark	Frankfurt	
>	☆☆☆ NOVO NORDISK 'B' (NET)	D:NOVX	Equities	Denmark	XETRA	
>	☆☆☆ NOVO NORDISK B (BRN)	S:NOVO	Equities	Denmark	Berne	
>	☆☆☆ Novo Nordisk Continuous Call	KNOVC.SERIESC	Options	Denmark	OM Nordic Exchange	
>	☆☆☆ NOVO NORDISK 'B' (OTC)	@NONOF	Equities	Denmark	Non NASDAQ OTC	
>	☆☆☆ NOVO NORDISK Delta 25 Put	KNOVDLTA25P	Options	Denmark	OM Nordic Exchange	
>	☆☆☆ NOVO NORDISK - DEAD - PUT	LOPTKNOVDP	Constituent Lists	Denmark	Datastream	
>	☆☆☆ NOVO NORDISK 90% Moneyess	KNOVMONEY90	Options	Denmark	OM Nordic Exchange	

Explore more results like these: [Equities](#) » [Denmark](#) » [Pharmaceuticals & Biotechnology](#)

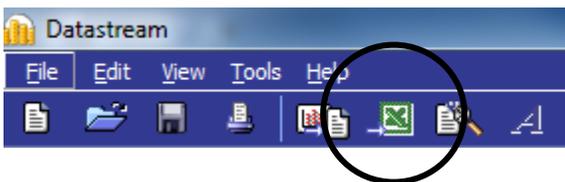
Afterwards it is necessary to specify the time period for which the analysis should be made, followed by "run now". When an analysis has been carried out Datastream shows, as default, a company profile including fluctuations in share price, dividend paid last year etc.



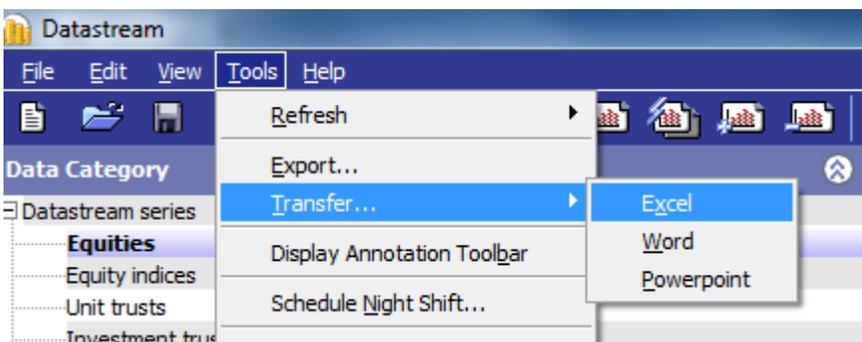
A strength in Datastream Advance is the program's user friendly editing possibilities. The output can be changed by selecting another analysis depending on your needs (left side menu under analysis).

### 3.1.2 Export

Export of data to other program can easily be made. If data should be exported to Excel press the Excel icon in the menu bar.



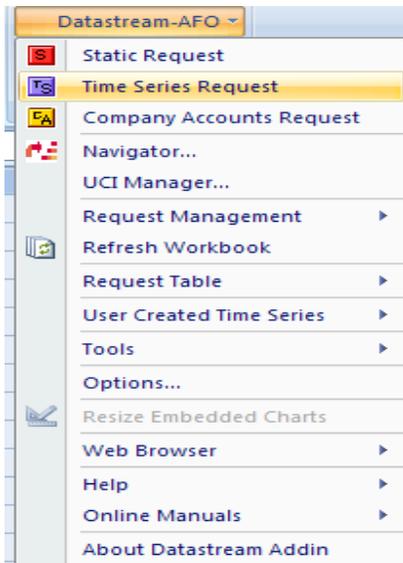
Otherwise press tools - transfer and then select which program your data should be exported to.



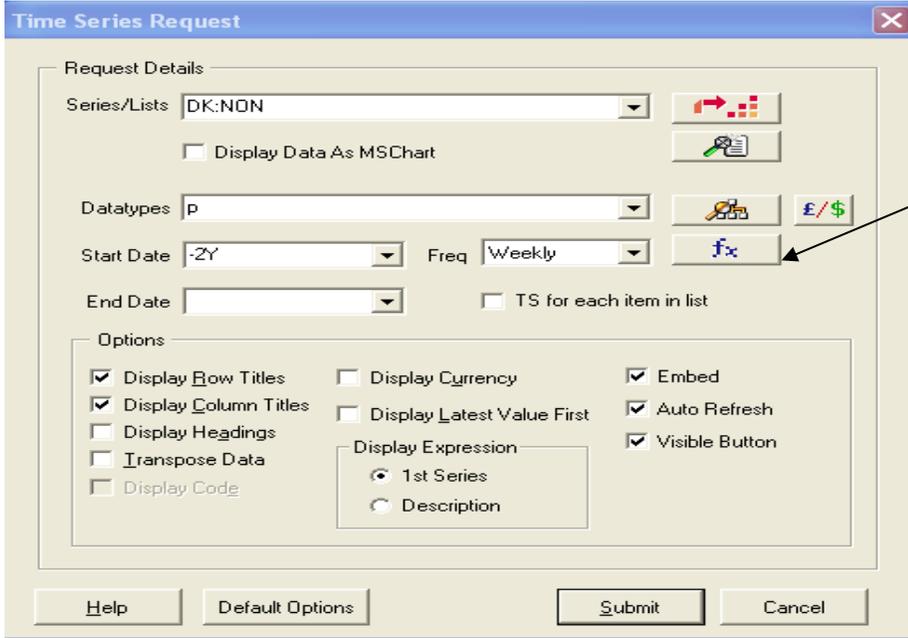
## 3.2 Datastream AFO

### 3.2.1 Time series request

The Datastream navigator can also be accessed through Excel as an add-in (see section 2).



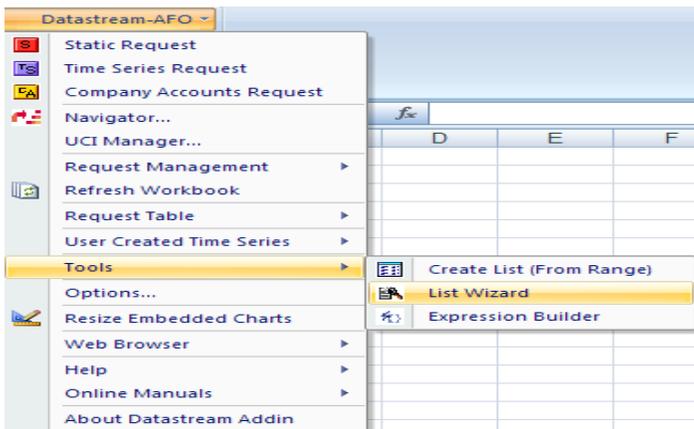
Through the add-in data extraction can be performed in different ways depending on the analysis' needs. A time series request is conducted by filling out each space in the dialog box below. Be aware that different data types can be chosen from a list by pressing the mnemonic picker. In order to make "auto refresh" and "visible button" possible to select tick of "embed".



Mnemonic picker

### 3,2,2 List wizard

When working in Datastream with many companies at the same time or the same companies repeatedly, it can often be useful to create a list that includes the specific companies.



First of all choose the list wizard from the menu "tools". Then the list wizard dialog box appears. Once again make sure that the right data category is chosen. Afterwards companies can be added to the list by using the series look up



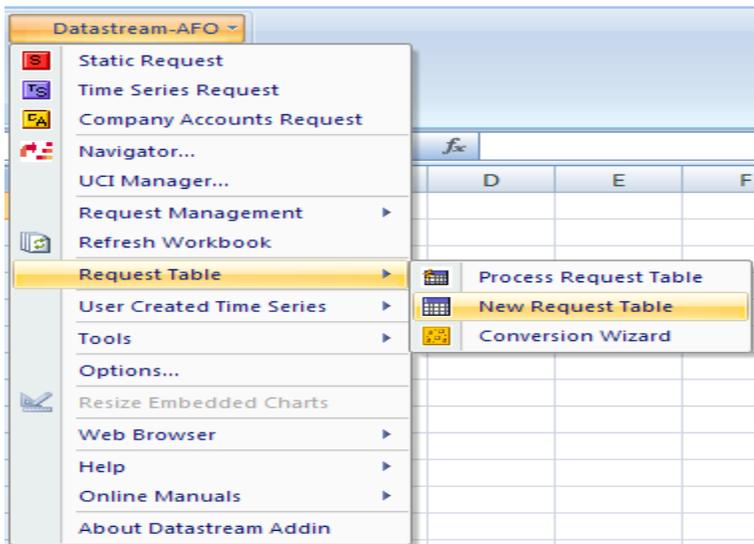
When the list is about to be saved make sure the “list file” ends .LTT and “save as local list only” is ticked. The list is saved on the c-drive in the following folder:

Address  C:\Program Files\Datastream\Datastream Advance\User   Go

If one wants to use the list on another computer it can be copied from this folder to e.g. a USB key.

### 3.2.2 Request table

The request table is probably the most useful feature in Datastream AFO. It is especially useful when working with many series and/or many data types. The table offers a variety of data extraction opportunities that can be used for further analysis.



In order to carry out the data extraction the table must be filled in.

Update	Request Type					Format	Series Lookup	
Yes/No	S	TS	TSL	CAF	CH	Select Format		
YES	TS					HRC	DK:NON, DK:DSV	
Datatype/Expressions/CAF Lookup			Start Date	End Date	Freq	Data Destination		
					Weekly			
P, DY			-1y		Weekly	Sheet1!\$A\$1		

**Update** – should be set to yes (corresponds to “embed”)

**Request type** – There are five different request types. The right one to choose depends on the analysis that should be carried out.

<b>S</b>	=	Static data request
<b>TS</b>	=	Time series data request
<b>TSL</b>	=	Time series list data request (used for constituent lists)
<b>CAF</b>	=	Company accounts data request
<b>CH</b>	=	Chart request

**Format** – tick headings, rows and column by pressing “Select format”

**Series lookup** – In series look up one can either choose to add the companies individually or add a list if this has been created. To add a list press the list picker otherwise press the red button to find data from the navigator.

In series look up one can choose you series (after the search has been performed) and see which data types there are available for each individual company or in this case the entire index (see the following two screen shots)

The screenshot shows the Datastream Navigator interface. The search bar contains 'OMX'. The results list includes 'OMX COPENHAGEN (OMXC20)' with a 'Use' checkbox checked. Below the list, there is a 'Price Index' chart for 'OMX Copenhagen (OMXC20)' showing data from 1990 to 2015. The chart shows a general upward trend with some volatility. Below the chart, there is a table of data for 'OMX Copenhagen (OMXC20)' with columns for Mnemonic, T1 Code, IBES Aggregate, Latest Value, Timespan, Headline Coverage, Market, Source, Currency, and Type. The 'Headline Coverage' field is highlighted with a red arrow and the text 'Press more under Headline Coverage'.

Use	Name	Symbol	Hist.	Source
<input checked="" type="checkbox"/>	OMX COPENHAGEN (OMXC20)	DKKFXIN	25Y	Nasdaq OMX
<input type="checkbox"/>	OMX COPENHAGEN (OMXC)	COSEASH	19Y	Nasdaq OMX
<input type="checkbox"/>	OMX COPENHAGEN 20 CAP	COSE20C	3Y	Nasdaq OMX
<input type="checkbox"/>	OMX COPENHAGEN BMARK (OMXCB)	COSEBMI	19Y	Nasdaq OMX
<input type="checkbox"/>	OMX COPENHAGEN CAP INDEX	COSKXCP	19Y	Nasdaq OMX
<input type="checkbox"/>	OMX COPENHAGEN MID CAP (DKK)	OMCSMCD	12Y	Nasdaq OMX
<input type="checkbox"/>	OMX COPENHAGEN SMALL CAP (DKK)	OMCSSCD	12Y	Nasdaq OMX
<input type="checkbox"/>	NOMXC ALT ENERGY	OCC3ANL	15Y	-
<input type="checkbox"/>	NOMXC AUTO & PARTS	OCC2AZL	15Y	-
<input type="checkbox"/>	NOMXC AUTO & PARTS	OCC3AZL	15Y	-

OMX Copenhagen (OMXC20)

Mnemonic	DKKFXIN	T1 Code	OMXC20-KO	IBES Aggregate	@DKKFX
Latest Value	888,81 (DKK)				
Timespan	04-12-1989 - 10-03-2015 - Daily				
Headline Coverage	PI (from 1-1-1989) PH PL (from maj 1993) PO (from okt 1999) MV (from feb 2007) RI (from nov 2011)				
Market	Denmark				
Source	Nasdaq OMX				
Currency	Danish Krone				
Type	Other				

Datatype		Code	Since
<input type="checkbox"/>	Base Date	BDATE	Static
<input type="checkbox"/>	Currency	SICUR	Static
<input type="checkbox"/>	Default Datatype (Mainframe)	DEF	Static
<input type="checkbox"/>	Dividend Yield (Datastream Calculated)	DSDY	01-01-1973
<input type="checkbox"/>	Index Divisor	IDV	09-02-2007
<input type="checkbox"/>	Market Value (Capital)	MV	09-02-2007
<input type="checkbox"/>	Mnemonic	MNEM	Static
<input type="checkbox"/>	Name	NAME	Static
<input type="checkbox"/>	Number Of Equities	NE	09-02-2007
<input type="checkbox"/>	Price - Intraday High	PH	19-05-1993
<input type="checkbox"/>	Price - Intraday Low	PL	19-05-1993
<input type="checkbox"/>	Price - Opening	PO	01-10-1999
<input type="checkbox"/>	Price Index	PI	04-12-1989
<input type="checkbox"/>	Price/Earnings Ratio (Datastream Calculated)	DSPE	01-01-1973
<input type="checkbox"/>	Return - High	RH	28-11-2011
<input type="checkbox"/>	Return - Low	RL	28-11-2011
<input type="checkbox"/>	Return - Open/Offered (See Definition)	RO	28-11-2011
<input type="checkbox"/>	Return Index (Datastream Calculated)	DSRI	01-01-1973
<input type="checkbox"/>	Total Return Index	RI	25-11-2011
<input type="checkbox"/>	Type Of Instrument	TYPE	Static

**Datatype/expressions/ CAF lookup** – In the data type field type the data code. The code for price index for example is PI. To see the code for each data type just press the icon left to the description and then the code will show to the right together with a brief description. Note that not all the data types shown are available for all series. To find out which data types are available for the exact series use the procedure explained under series lookup. If one wants more than one data type included in the analysis it should just be separated by a “,”.

**Data destination** – by pressing data destination one can choose which sheet in excel the data should be filled into.

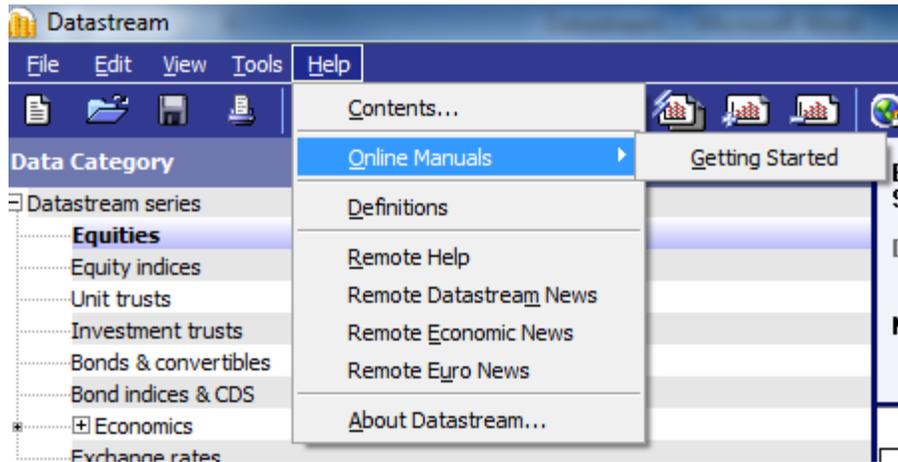
When all the criteria have been set press the “Process table” button to download the data.

## 4. Error codes

- “ACCESS DENIED” – The datatype definition is not supported in our subscription of Datastream (e.g. MSPE).
- “INVALID CODE OR EXPRESSION ENTERED” – This is probably due to a problem with the datatype definition or because the request type does not fit with the selected datatype -> Some datatypes support time series, some only support static series.

## 5. Further resources

Datastream has a good help function build in with very useful online manuals. Those can be reached by pressing help and then online manuals.



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