

Using Datastream Advance For Office (AFO)

INTRODUCTION

This guide is for individuals using the Datastream Advance For Office (AFO) Excel add-in to research current and historical financial data. Datastream covers several types of financial securities, equities, bonds etc., and economic series worldwide.

There is a separate guide for the Datastream Advance program. Both give access to the same data.

Accessing Datastream Advance for Office

➤ **MBS Students and Staff:** Datastream is installed on database PCs in the Eddie Davies Library and one Datastream PC in the Precinct Library. Datastream requires software installed on the PC, and our licence limits the number of concurrent Datastream users.

Please ask at the enquiry desk if you need assistance in accessing Datastream.

HOW TO USE THIS GUIDE: This guide is split into a number of sections:

- 1 Overview
- 2 Datastream Series Categories
- 3 Datastream AFO Request Screen
- 4 Datastream Navigator
- 5 Downloading Large Amounts of Data
- 6 Additional Information

OVERVIEW.

Datastream Advance for Office (AFO) is an Excel Add-In for downloading data, reports and charts from Thomson Reuters' Datastream financial data service. Datastream AFO will let you request historical numerical data from a large number of financial markets worldwide. The Datastream database provides world stock/share market prices, indices, company fundamentals(accounts) and economic data.

Datastream AFO is one of three programs that provide a user interface to the Datastream database. Datastream AFO Excel add-in is the recommended program for retrieving data direct into Excel. Datastream Advance is a standalone application and recommended if you have never used Datastream before. DSWindows is an older interface, and not recommended unless you are familiar with it.

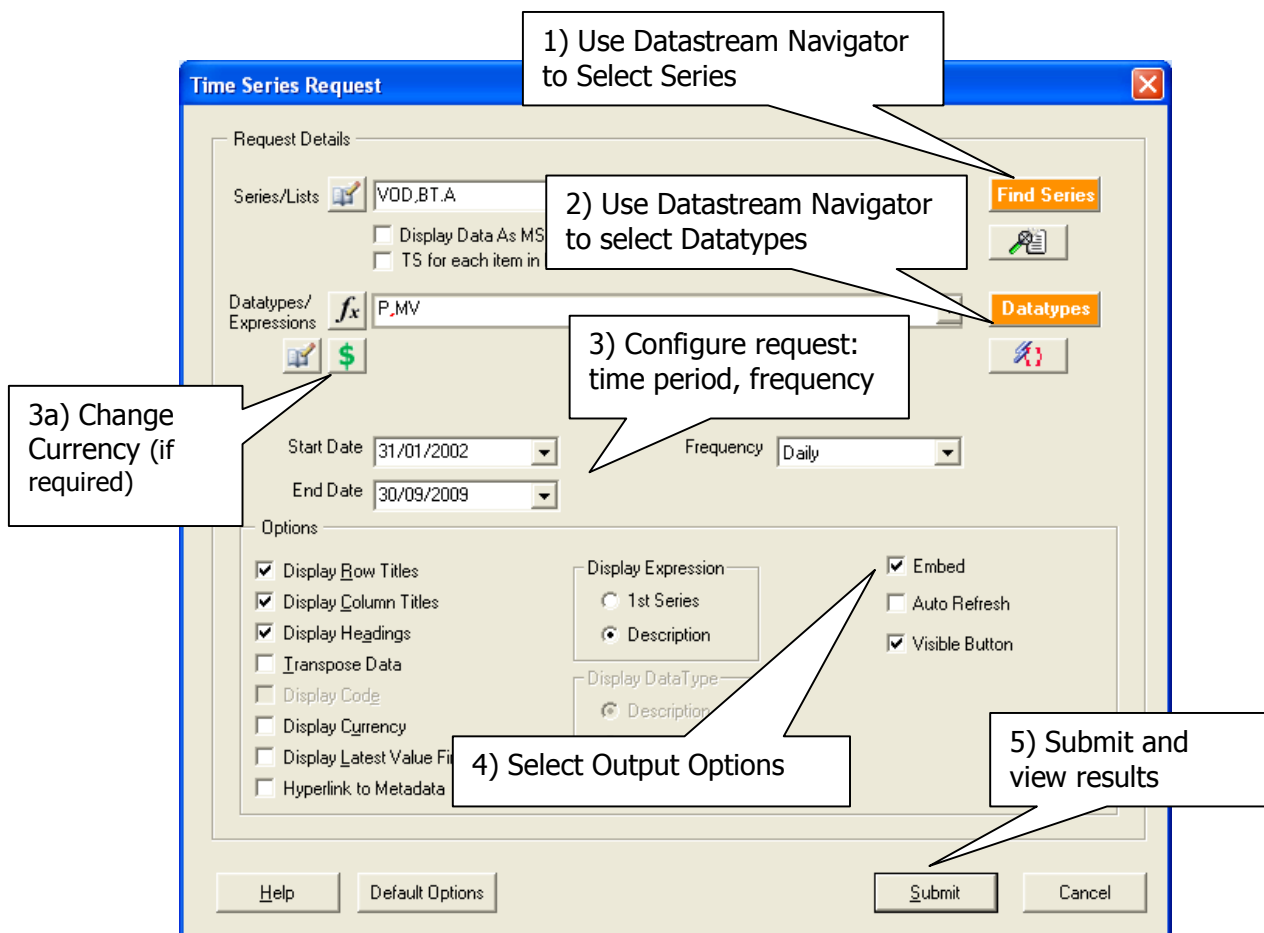
Our Academic license does not give access to everything in Datastream.

Datastream Series Categories

Datastream is a code based system. The first code that you need is the code for your series if interest. Series are divided into a number of different categories. The most used categories are:

Equities	Listed company equities (one company can be listed on more than one exchange)
Equity Indices	Market and sector indices (e.g. FTSE100)
Constituent Lists	Constituents of indexes, industrial sectors, etc. (eg LFTSE100) (pre-defined)
Interest Rates	Time series of interest rates in various countries
Economics	Time series data of macroeconomic indicators from local sources or international organizations like UN, IMF, OECD, etc.
User Created Local Lists	You create your own list equities (or other series) and give it a code so that you can then use it like a pre-defined constituent list

Datastream AFO Request Screen (Time Series Request)



Generally there are 5 simple steps to getting a table / report / chart in Datastream Advance:

1. **Select Series** – the Find Series button starts the Datastream Navigator to select the particular series. Check that the DS Navigator has the right category selected e.g, **Equities** and then select equity series e.g. **Vodafone** (see below for more details on the Navigator)
The code of mnemonic the selected series appears in the Series/Lists box.
2. **Select Datatype** – the Datatype button starts the Datastream Navigator to select the particular series. Check that the right category is selected e.g, **Equities** and then select Datatypes. Selecting No Datatype gives the default datatype; for equities this is Adjusted **Price (P)**.
The code of mnemonic the selected datatype appears in the Datatypes/Expressions box.
3. **Configure the request as required.**
Select the time period: **-3Y** is three previous years, or specific dates can be selected.. Check the frequency settings, and the currency (default local currency).
4. **Select the output options.**
Various checkboxes of output options appear in the lower part of the request window. Select **Embed** if you want edit or re-run the request later, but make sure you do not select **Auto Refresh** or you may lose your data if you don't have a Datastream connection.
5. **Select the Submit button** and the results should appear starting in the selected Excel cell.

Tip: You can have multiple requests in a single Excel sheet, but make sure that the results from one request do not overwrite previous results.

Datastream Navigator

A key part of getting data from Datastream is selecting the codes for the relevant series and datatypes. This is done using the Datastream Navigator. When you start the navigator it is either configured for series search or datatype search depending on which button you selected. You can change the data category with the navigator, but you need to close the navigator to switch between series and datatype searching.

The Datastream Navigator remembers information from its last search, so you need to make sure you have reset existing search criteria when starting a new search.

The screenshot shows the Datastream Navigator interface with the following callouts:

- Navigator configuration**: Points to the top navigation bar.
- Use Explorer link if you want to browse rather than search**: Points to the 'Explorer' tab.
- Use [...] button to access list of markets**: Points to the '...' button next to the 'Market' field.
- Searches only Active companies by default**: Points to the 'Active' checkbox under the 'Status' section.
- Use [...] button to access list of sectors**: Points to the '...' button next to the 'Sector' field.

The interface includes a search criteria form with fields for Name, DS Mnemonic, DS Code, Market, Base Date, Currency, Primary Quote, Major Security, Adjusted Prices, Status, Instrument Type, Exchange, and Sector. It also features a 'Search Operators' section with options for 'Use AND Searching' and 'Use OR Searching'.

For Equities the most common search is “Name Contains ...”, where you type (part of) the name. However, there are many search criteria available. The screenshot above shows a search for a market (United Kingdom) and sector (General Retailers).

Select the Search button or “Retrieve Results” link to get the results

Use the “Reset All Criteria” link to remove existing values and start a new search.

Remember to select “Status All” if you want your search to include both active and dead companies.

Tip: Datastream **Interactive Charting** is accessed through the Navigator. Select it on the top menu bar. Interactive Charting – Key Indicators gives quick access to key economic indicators by country or category.

THOMSON DATASTREAM NAVIGATOR Series Search Charting CONTACT US CLOSE HELP 931

Data Category: Equities

Criteria Search Results Equities Explorer

Use Selected 75 Market equals united kingdom

Name	Use Selected	DS Mnemonic	DS Code	Market	Base Date	Currency	IBES	MSCI
GAME GROUP	<input type="checkbox"/>	GMG	910532	United Kingdom	Jul 5 1985	United Kingdom Pound	Yes	Yes
HALFORDS GROUP	<input type="checkbox"/>	HFD	28745P	United Kingdom	Jun 2 2004	United Kingdom Pound	Yes	Yes
HMV GROUP	<input checked="" type="checkbox"/>	HMV	258045	United Kingdom	May 8 2002	United Kingdom Pound	Yes	Yes
HOME RETAIL GROUP	<input checked="" type="checkbox"/>	HOME	901199	United Kingdom	Dec 30 1964	United Kingdom Pound	Yes	Yes
HOMESTORE GROUP	<input type="checkbox"/>	D:HSQ	54332N	United Kingdom	Nov 6 2008	United Kingdom Pound	Yes	Yes
HR OWEN	<input type="checkbox"/>	HRO	953810	United Kingdom	Feb 6 1989	United Kingdom Pound	Yes	Yes
IDEAL SHOPPING DIRECT	<input type="checkbox"/>	IDS	285526	United Kingdom	Feb 16 2000	United Kingdom Pound	Yes	Yes
INCHCAPE	<input type="checkbox"/>	INCH	901029	United Kingdom	Dec 30 1964	United Kingdom Pound	Yes	Yes
INSTORE	<input type="checkbox"/>	INST	917570	United Kingdom	Nov 25 1970	United Kingdom Pound	Yes	No
JACQUES VERT	<input type="checkbox"/>	JOV	910415	United Kingdom	Dec 13 1985	United Kingdom Pound	Yes	No
JD SPORTS FASHION	<input type="checkbox"/>	JD	882323	United Kingdom	Oct 21 1996	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	JSP	29643E	United Kingdom	Oct 28 2004	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	JJB	135084	United Kingdom	Nov 17 1994	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	JCR	260335	United Kingdom	Aug 1 2008	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	KESA	27199M	United Kingdom	Jul 1 2008	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	KEG	940281	United Kingdom	Nov 1 2008	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	@LOLHF	51780X	United Kingdom	Jun 1 2008	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	LBE	296873	United Kingdom	Jun 1 2008	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	D:LJ3	53547C	United Kingdom	Jun 1 2008	United Kingdom Pound	Yes	No
	<input type="checkbox"/>	LOOK	931093	United Kingdom	Jun 1 2008	United Kingdom Pound	Yes	No
LOFLI JEANS	<input type="checkbox"/>	MJW	931120	United Kingdom	Nov 8 1996	United Kingdom Pound	Yes	Yes
LOOKERS	<input type="checkbox"/>	MAL	931120	United Kingdom	Mar 19 1987	United Kingdom Pound	Yes	No
MAJESTIC WINE	<input type="checkbox"/>	MKS	901207	United Kingdom	Dec 30 1964	United Kingdom Pound	Yes	Yes
MALLET	<input type="checkbox"/>	MOSB	901209	United Kingdom	Dec 30 1964	United Kingdom Pound	Yes	No
MARKS & SPENCER GROUP	<input checked="" type="checkbox"/>	MOSB	901209	United Kingdom	Dec 30 1964	United Kingdom Pound	Yes	No
MOSS BROTHERS GROUP	<input type="checkbox"/>	MTC	905308	United Kingdom	Jan 7 1986	United Kingdom Pound	Yes	Yes
MOTHERCARE	<input type="checkbox"/>			United Kingdom	May 22 1996	United Kingdom Pound	Yes	No
MULBERRY GROUP	<input type="checkbox"/>			United Kingdom	Dec 30 1964	United Kingdom Pound	Yes	Yes
NEXT	<input type="checkbox"/>			United Kingdom	Nov 10 1989	United Kingdom Pound	Yes	Yes
PENDRAGON	<input type="checkbox"/>			United Kingdom				

Items 1-61 of 61

Results Printable version Enable Preferences Nav Build:931

Browsing your search results you can:

1. Select a series by clicking on any hyperlink: Name, DS Mnemonic or DS Code, **Select multiple series** using the check boxes for each series you want and then click on "Use Selected"
2. Download the search result to Excel
3. Select "Criteria Search" link to return and refine your search conditions
4. Select one of the heading arrows to reorder the results

When you select a series you will return to the Datastream AFO Request Screen

If you don't find the series that you want then try varying your search criteria. If necessary, close the Navigator, restart it and reset all criteria.

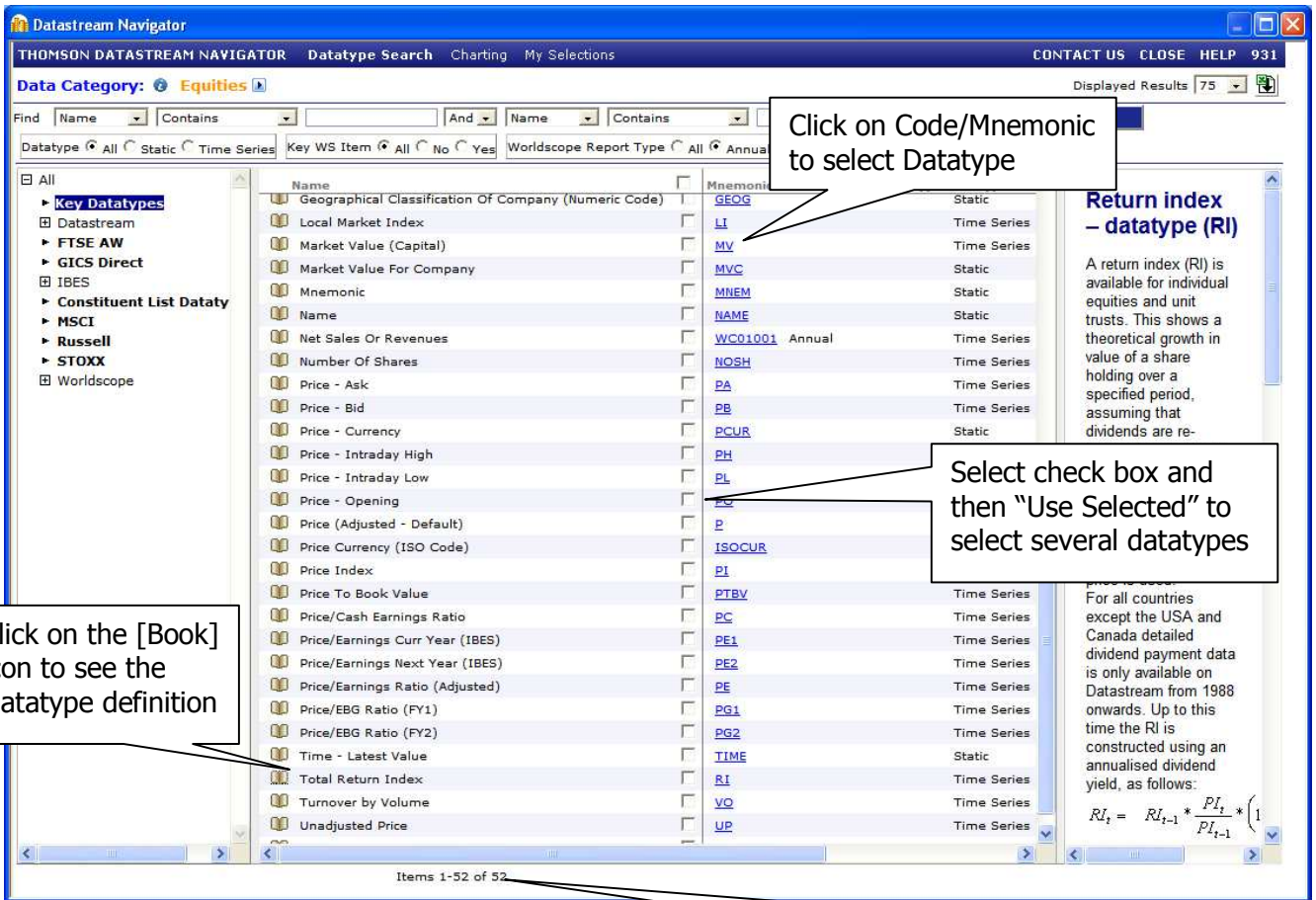
Datastream Navigator (datatypes)

The same principles apply when using the Datastream Navigator to search for a datatype as when searching for a series.

The Navigator is in "Datatype Search" rather than "Series Search" mode, but it is still configured by the selected Data Category (e.g. Equities).

There are two options Type and Group that are used to restrict the search. If you are unsure it can be worth restricting your search to "Key Datatypes" at first.

The basic search is "Name Contains ...", where you type (part of) the name.



Total number of datatypes matching search

Browsing your search results you can:

1. Select your Datatype by clicking on the Mnemonic, or use check boxes to **select several datatypes** (Tip: check box at top selects all.)
2. Download the search result to Excel
3. Refine your search conditions to try and identify the datatypes you require

When you select a datatype or select "Use selected" you will return to the Request Screen

There are a very large number of datatypes in Datastream. It is a big help if you know the name and/or code/mnemonic. Some of the most used Datatypes are:

Equity datatypes		Index datatypes	
P (default)	Adjusted Price	PI (default)	Price Index
UP	Unadjusted Price	RI	Total Return Index
RI	Return Index	DY	Dividend Yield
VO	Volume	PE	Price Earnings Ratio
MV	Market Value	Accounting datatypes - Worldscope	
PB/PA/PH/PL	Price: bid/ask/high/low	Beta	WC09802
XDD/PYD/DD	Dividend data: ex date, pay date, adjusted dividend	Book Value per Share	WC05476
MTBV	Market To Book Value	Cost of Goods Sold	WC01051
AF	Adjustment Factor	Current Assets -total	WC02201
NOSH	Number of Shares	Current Liabilities - total	WC03101
DSCD	Datastream Code	Dividends per share	WC05101
NAME	Company Name	Earnings per share	WC05201
MNEM	Company Mnemonic	Gross Profit Margin	WC08306

INDM	Industry Full Name	Long Term Debt	WC03251
INDC	Industry Mnemonic	Market Capitalisation	WC08001
INDG	Industry Numeric Code	Price/Earnings Ratio	WC09102
PREV	Previous Name	Quick Ratio	WC08101
DNMC	Date of Last Name Change	Return on Assets	WC08326

Static Requests

Datastream AFO static requests are used to get data about series for a single point in time. You must use a static request for data where Datastream only holds the latest value, e.g. PREV (Previous Name). These datatypes are marked as static in the Datastream Navigator.

Tip: If you want to get some accounts data for a list of companies over several years, you can make a time series request, or a static request for each year. Sometimes the static request format is preferred.

Downloading Large Amounts of Data – Lists, Request Tables

If you want data for all the series in a list, you use the Constituents category for lists defined by Datastream (e.g. LFTSE100) and Local Lists for user defined lists. Note: local lists are specific to a PC.

Datastream AFO has a request table facility. This is a special Excel file where one worksheet is a set of requests, one per row, that are processed to generate the results.

Tip: Selecting “Sample Sheets” from the Datastream add-in will give some examples of request tables.

Additional Information

Datastream has gradually developed over the years: in terms of the data available, and the software. Datastream is now provided by Thomson Reuters. The Thomson Reuters Datastream AFO User Guide is available as from the full Help menu (select the arrow just after Help). There is also online help available and additional information from the Datastream Extranet site.

Try Manchester Business Answers 24/7 (www.mbs.ac.uk/247) for further advice on Datastream, including accessing the Datastream Extranet and the Thomson Reuters customer support.

Manchester University also subscribe to the Thomson One Banker product. This provides a web interface to several of Thomson’s financial databases. Some Datastream data is available through Thomson One Banker. Try www.mbs.ac.uk/bizlib247 for additional information.

Help Information

There is a good deal of documentation for Datastream available. Datastream Advance for Office, Datastream Advance, and DS Windows and all have online help.

There are a number of online guides written for business school researchers. These may refer to older versions of Datastream:

<http://library.nyu.edu:8000/research/bus-int/datastream.html> - Datastream Advance - New York
<http://www.disc.wisc.edu/datastream/index.htm> - DSWindows guide - University of Wisconsin-Maddison
<http://gethelp.library.upenn.edu/guides/business/datastreamdswin.html> - DSWindows guide - Lippincott Library, Wharton Business School, University of Pennsylvania
 [All above links accessed 02 April 2008]

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