Datastream Advance: Time Series Data

1. **Equities**: Datastream provides stock histories from about 60 exchanges worldwide.

    Searching Tips:

    - Search by company name, rather than by stock symbol**.**
    - There may be more than one listing for a company. This usually indicates that the company is traded on different exchanges. Select the appropriate listing by looking at the Mneumonic column. The mneumonic is composed of the ticker symbol, preceded by a country code and a colon; select the company whose symbol is preceeded by the right country code.

2. **Indexes**: Datstream includes market and sector indexes for over 60 countries.

    Searching Tips:

    - Some of the indexes are tricky to search for. e.g. Morgan Stanley indexes start with MSCI. S&P indexes start with S&P 500 (e.g. S&P 500 Footwear Index or S&P 500 Composite)
    - If there are multiple listings for the same index, usually the first one is the right one.

3. **Currencies**: Use primarily for forward rate data.

    Searching Tips:

    - Search for currencies in Datastream by typing the country name, not the currency name.
    - Many of these are abbreviated in Datastream e.g. the Canadian dollar is abbreviated CAN. $

4. **Commodities:** Datastream contains 1500 spot prices, as well as futures and options data.

    Searching Tips

    - When searching for a commodity, try putting an asterisk * in front of the commodity name. For example, if you are looking for oil prices but don't know the name of the oil (Brent crude or West Texas Light etc), just type *oil and you will get a list of all the oils in Datastream.
    - Datastream contains spot and rolling futures prices under the Commodity button. For options or specific contract data, speak with a Reference staff person.

5. **Economic Data:** Datastream contains over 200,000 macroeconomic series for about 175 countries. Data is from local country reports as well as from aggregate publishers, like the IMF and OECD.

    Searching Tips

    - You must use "filters" when searching for economic data, simply because the economic database is too large to search in its entirety. To use filters, click the down pointing funnel at the bottom of the screen. **Click the All Series By Host** tab. It is probably easiest to search by Country. Highlight the country and click **Next**. Highlight the appropriate category.
    - Click **OK**. You will return to the main template. You may either scroll through the data listed, or you may search by clicking in the Find box and typing a keyword prefaced by an asterisk *.

The *Datastream Advance* 4-Step Process:

1. Select **Security Type**.

    - There is a vertical list of buttons on the lower left side of the screen.
    - Click the appropriate button (Equity, Index, Currency, etc).
    - Use the blue squares to move up and down through the list.

2. Set **Parameters**.

    - **Report Type:** These choices are in the box at the top right.
        - ➢ *Single security*: Click on the picture of the table with a blue row at the top (the tab third from right). Click **Time Series Data** in the box below.
        - ➢ *Multiple securities* (e.g. 3 equities): Click the tab with the two line charts (the tab furthest right). Click **Time Series Data** in the box below.
    - **Frequency**: Click the **Settings** button. Drag the arrow to the appropriate frequency of data. Click **OK**.
    - **Date Range:** Click the button with the yellow clock. Select a start and end date. Click OK.
    - **Data Type:** If you want to bring up anything other than the default (usually price), click the box with the **Dt**. Click on the appropriate data type and click **OK**.
    - **Currency:** Datastream will report data in the "local" currency unless you select a different currency in the pull-down menu. You might want to select a single currency (e.g. U.S. $ or the euro) for all your data so that you don't have to do conversions.

3. Select **specific security** and **run search**.

    - Click in the **Find** box at the bottom of the screen.
    - Type the name of the company, commodity, index, etc.
    - As you type, Datastream scrolls down through the list alphabetically.
        - ➢ *Single Security*: Simply highlight the appropriate security.
        - ➢ *Multiple Securities*: Highlight the first security and click the **+** button. Search for the second by clicking back in the Find box.
    - Click √ **Run Now.**

4. **Save data** to disk.

    - Make sure that you have Excel open in the background.
    - Click the button on the top toolbar with the Excel icon displayed.
    - A dialog box will appear. Bullet **Data from viewport** and set any other preferences.
    - Click **OK**. Datastream will dump the data to your Excel Spreadsheet. Save the data.