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1. Introduction

1.1 When do I use Datastream?

Datastream is a financial and macroeconomic platform from Thomson Reuters that contains all kinds of data of public companies and also economies as a whole around the world. One of its advantages over other platforms is that it is directly available in excel though a plugin. But also the actual program can give you useful tables and graphs about a company, a market or a country. One disadvantage of Datastream is that it only contains data of listed companies and not of privately owned firms.

2. Getting started: Open up Excel with Datastream

You can access Datastream via MyWorkplace from your own computer or any computer available at the university. For more information on MyWorkplace go to https://students.uu.nl/en/myworkplace

Myworkplace contains two Datastream programs. The first one, called Datastream, is the actual platform provided from Thomson Reuters. But for downloading financial data, we will mostly use the Excel version of Datastream. You can find it under the name Datastream Excel.

Opening up the Excel program will give you a new Excel sheet with the Datastream extension in the Top menu. This is how you access Datastream directly from Excel.
2.1 Import simple time-series data

The first thing we will do is importing a simple time-series data set. To illustrate how this works, let’s say we are interested in the stock price of all the German mining companies.

The first thing we do is selecting Time Series Request which can be found in the menu of Datastream. We now need to select the specific series/lists that we are interested in. By clicking on Find Series, we open up the Datastream Navigator. We look for our equities by clicking on Explore in the menu, choose Equities, and then select Germany. We can now see German equities from different industries and as we are interested in the whole mining industry we can now double-click it. This will open our selection. Here you can see all the results of your search which you can filter even more. But as we want to get the data of all of these companies we select them all and then hit the Use button. Now we can see our companies selected in the series selection.

The second thing we want to do is selecting the variables we want to import. We can do that by clicking on Datatypes which will pop up the navigator again. As we want to know the stock price in a time series data we have to find the right variable. On the right top corner we find a drop-down menu where we can select equities. This will give us the variables for equities where we can now select Price(Adjusted – Default).

Tip: If you don’t know which variable to choose you can click on the name of the variable. This will give you further information about what it is exactly.

We can now hit the Use button again which will insert the code into the time series request.

After selecting a start and end date we have some further options available. They are mostly easy to understand and can be adjusted at discretion.
3. Lists

3.1 Creating a list 1: Static request

When you have to retrieve a lot of data from the same companies several times it can be useful to first create a list of the companies you want. Thereby you only have to select your companies once and then save it as a list.

To do so we first click on the Static Request button which opens up a similar window as before. Under Series/Lists we can now select all the companies we want to have in our selection. In my case I selected all the Canadian Alternative Energy equities. We add these now to our static request window by clicking on the ‘Use’ button.

For our datatypes selection we only need to select something like ‘name’ or an ISIN number that indicates us which equity is which. For standard equites like in our case the symbol ‘NAME’ is probably the easiest.

As this is a static request and not a time series dataset we don’t need to add any date selection. In the option menu we can again add some additional things, but this is not
necessary as we are only creating a list and are not actually downloading data. We can now click on submit.

Picture 2: Static Request with Labels for List

This will create two columns: One with the name of the firm and another called ‘Type’. The type column is the symbol for each equity used in Datastream and this is exactly what we want to include in our list.

To create the list we select the range of data we want to include in the list. In my case this is A2 – A17. In the Datastream menu we find [Create List(From Range)] and select it. This opens a window with our selection as the code range. We can now add a description and a name to our list (do not erase .LLT) and then click on OK.
We have now successfully created a list of the selection. To see how we can use this we open a new time series request. This will ask us again for a list of companies. To select our list we click on the button underneath the ‘Find series’ button. Our list should be shown as a local list now. We see that this is much easier to select the companies we want data from.

**Tip:** Be careful when you select a name for your list. If you have several similar lists it might lead to confusions.

### 3.2 Creating a list 2: List Wizard

The other way of creating a list in Excel is by using the **List Wizard**. After opening the List Wizard you can select ‘Create a new list’ and click on next. In this window you can now select again search for your series that you want to include in the list. After selecting your series it will show you the companies in the spreadsheet below. Don’t forget to add a description to your list to find it back later.
After clicking on ‘Next’ you can name the list as it is stored in your local directory. Also, you can select to store it local or also upload it to Datastream. This feature is explained in Section 3.4 After clicking on ‘Finish’ the Wizard creates your list and is now stored in the local directory.

3.3 More features of List Wizard:
The List Wizard also allows you to edit your existing lists, import lists from Datastream or download your own uploaded lists.
The option ‘Edit an existing list’ shows you your existing lists. There you can alter and delete these lists.

<table>
<thead>
<tr>
<th>Local Lists</th>
</tr>
</thead>
<tbody>
<tr>
<td>List of CAN alt. energy eq.</td>
</tr>
<tr>
<td>List of Can alt. energy eq. created with the wizard</td>
</tr>
</tbody>
</table>

**Picture 5: Local Lists saved**

We can see that we created two lists so far.

With the option ‘Download a Constituent List from Datastream’ you can browse through thousands of template lists from Datastream and download them as your own. Mostly these lists contain a lot of companies and it is therefore not so easy to know what you have selected now. Therefore I would recommend to always create your own list if it is not too much effort.

### 3.4 Saving Lists on Datastream

The List Wizard gives you the possibility to not only save the lists locally but also upload it on Datastream so you can access them from another computer.

To do so we need to first save our list not only locally but also on Datastream. We open our list via the List Wizard editor and in the last menu we can select ‘Save locally and upload to Datastream as a User list’. This will save our list on Datastream.
Picture 6: Save a list on Datastream

Our list is now saved in the Datastream list database.

In order to download this list now we select ‘Download a User List from Datastream’ in the List Wizard menu. This will let us browse through all the lists. As we saved our list as ‘List of Can alt. energy equ.’ we can find this list by searching for it in the menu bar.

Picture 7: Find the List in Datastream

As we see our list pops up and can be downloaded now on any computer.