Get started with financial data (EDSC)

Stock prices in Eikon Datastream.

Getting started

Activate the Eikon Excel add-in:

1. Login to Eikon. Click on the Icon desktop.
2. Open Microsoft Excel. Click on ‘Enable content’
3. Go to Thomson Reuters tab and select ‘Add-Ons’ Eikon for Microsoft Office Core (64 bit)
4. Close and restart Microsoft Excel, but please don’t restart the PC.

Requesting Static and Time Series.

When searching Eikon, please note there are two types of searches to consider:

- Static requests are for data that doesn’t change over time, like company name, SIC code or ISIN codes. Useful if you want to find a Series (instrument of interest) with basic identifiers. Static data also includes the latest available values (or at one point in time) for the selected series.
- Time Series searches are used to retrieve data over a specific period of time.
Static request.

To find your data, you’ll need to locate:

- Series: refers to the instrument you wish to search, in this case Equities (to identify their Symbol, RIC, DS code, Mnemonic or ISIN).
- Datatypes: static variables available for those equities.

For example, if you want to download all the current constituents for AEX All Share and include the Company names, ISIN and Mnemonic codes.

1. On the Series/List box, click on ‘Find Series’. This will prompt a new window from where you’ll need to search your Series. Tip: Please make sure you clear all previous searches.
2. Select variables by clicking on ‘Datatype’.
4. Press ‘Submit’.
Before commencing any series or datatype searches, please make sure you clear any pre-existing searches.

Use the search box to locate the appropriate series. Once identified, simply click on the symbol and it will be added to your Static Request. Please note, it works the same way with a Time Series Request.
Tips:

- When selecting datatypes, don’t mix Time Series with Static datatypes. This will retrieve errors when downloading the data.
- Only add Static datatype codes to the request.
- When conducting a Time Series Request, select only Time Series datatypes.

**Time Series request**

You can either use the list of ISINs you downloaded from the Static search or use a pre-existing list of ISINs.

The search process is similar to the Static Request. But it includes additional steps, such as date range and frequency, and additional display options.
Get started with financial data (EDSC)

Search steps:

1. On Series / List either use the Find Series button, the same way you did for the Static Request, or use the spreadsheet icon \( \text{Ctrl} + \text{Shift} + \text{Arrow} \downarrow \) to select your ISINs from the spreadsheet.

   On the spreadsheet simply press \( \text{Ctrl} + \text{Shift} + \text{Arrow} \downarrow \) to select all.

2. On Datatype / Expressions click on the Datatype button, clear previous searches and locate your variables using the search box.
3. From the Datatype menu, tick on the boxes next to the datatypes of your choice, then click on ‘Use’, to add them to your Time Series Request.

4. Specify the Start and End Date using the date format dd/mm/yyyy. You can fix date range by typing `-20Y` on Start Date and leaving End Date blank. Then select frequency: Daily, Yearly, etc.

5. Check the appropriate boxes under the display Options and press ‘Submit’.
Viewing a datatype definition

If you’re unsure about what the variables mean, click on the datatype line to display the definition.

Tips and tricks

Here you can find several solutions to frequently occurring problems in Datastream.

Datatypes: P vs P#T

When you request the closing price (datatype: P), the last known value is repeated (padded) when the company is no longer public. For example, after a merger. This can be confusing, especially when you request the closing price in a different currency. Because the changes you see are due to the exchange rate.

When you choose the datatype P#T, the last known value is not repeated.

The #T works for other datatypes, but Datastream Navigator won’t display these options. You’ll have to try to see if where it works. If it doesn’t work for your datatype, you’ll get an error.

SEDOL-codes

SEDOL-codes which start with the letter B are not recognized by Datastream. A data retrieval will show an error: invalid code or expression entered. This can be solved by adding UK in front of the SEDOL-code. For example, UKB144QZ1.
Adding UK to a list of SEDOLs is easy via Excel with the function CONCATENATE: add UK as text 1 and select as text 2 the first cell of the list of SEDOL-codes. Draw this function downwards for the whole list. To remove the formula, copy the new list of SEDOLs into a new sheet, use paste special and select value.