Business Data Service (Teaching & Learning),
The University of Manchester Library

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Datastream: Part 3 (Request Tables)

Introduction

Datastream is used to research current and historical financial data. It covers several types of financial securities and economic series in many countries.

The guide explains how to use Datastream Advance for Office (the Excel Add-in) request tables for multiple requests on multiple dates.

Access for current students and staff

Datastream is installed on limited PCs in the Library.

- 2 in the Precinct Library (1 dedicated, 1 joint with Blooomberg, book via *My Manchester*)
- 12 in the Finance Zone, Dover Street building G.010 Database Suite
- 2 in G.013 Bloomberg Suite (joint with Bloomberg)

← *Double-click "DSsetup - shortcut" on desktop*

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

1 Overview
2 Process
3 Notes
4 Additional Information

See also *Datastream: Parts 1-2*

1. Overview

Datastream is a reporting and charting interface specifically designed for use with Datastream's financial data service. The Datastream historical financial database provides its users with world stock market indices, fundamentals and economic data.

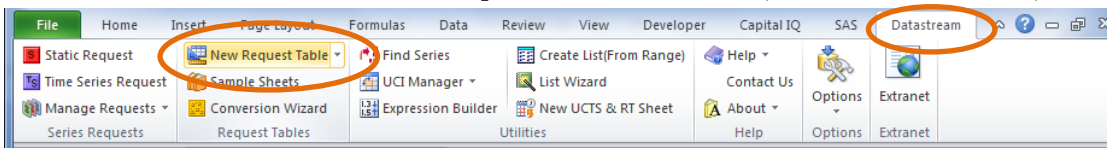
There are two programs that provide a user interface to the Datastream database. The stand-alone application is the easiest to learn. Datastream Advance for Office (AFO) provides an Excel Add-In that means that Datastream requests can be invoked from Excel, for example over multiple entities on multiple date ranges. The Request Table feature makes it easier to construct these requests.

2. Process

Once you are logged into a PC with Datastream installed and Excel open, this process is as follows.

Open Request Table → Fill in request details (rows) → Run (click "Process Table") → View data in new tabs (worksheets)

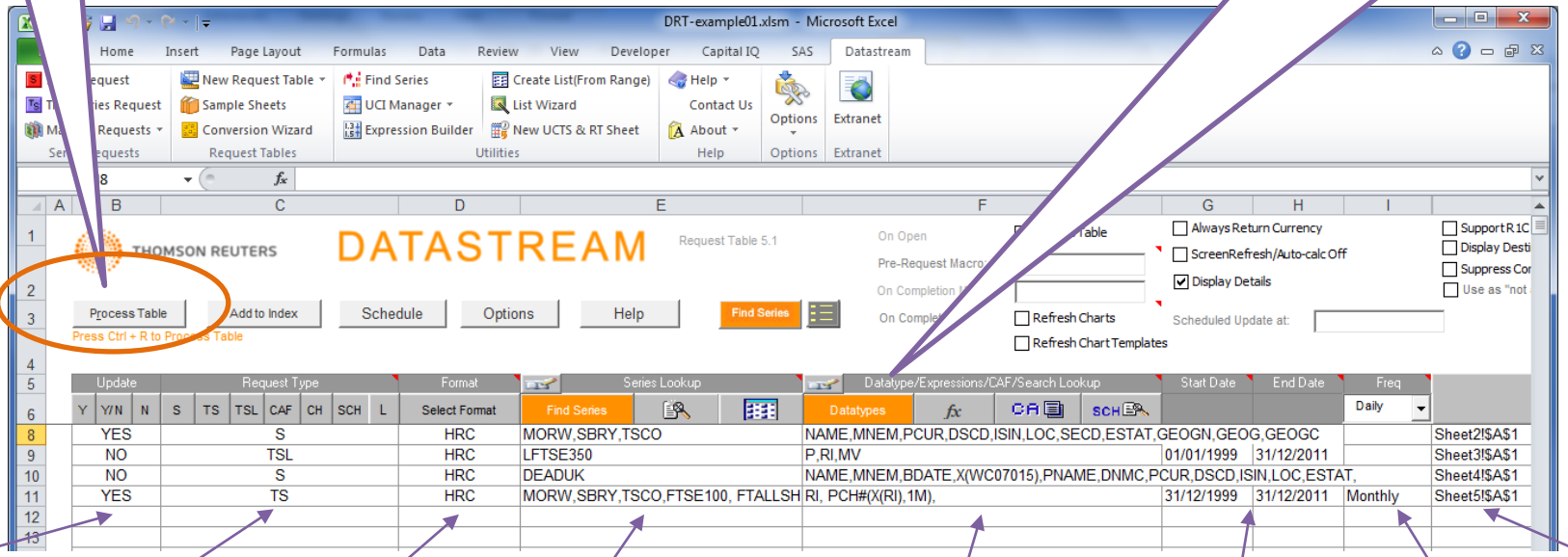
Click the Datastream tab and click **New Request Table**. Save the file (macro-enabled .xlsm file).



When ready to run the requests, click [Process Table].

Either
- type in the cells, or
- click the buttons on Row 6

to fill in the values for the currently selected cell.



Update

Request Type

Format

Series Lookup

Datatype/Expression/CAF/Search Lookup

Start Date; End Date (Time Series only)

Freq (Time Series only)

Data Destination

Update
COLUMN **B**

Will this row be run next time the table is processed? Don't repeat long/slow requests unnecessarily.

Values: YES/NO

Request Type
C

Enter one of the following depending on the Datatypes you wish to use. Static Datatypes are ones which do not depend on dates or frequencies, like NAME, ISIN, LOC (location). The rest are Time Series.

- S – Static Request
- TS – Time Series Request
- TSL – Time Series Request for a List *

Format
D

Enter multiple letters to show the following in the output.

- H – Headings
- C – Column Titles
- R – Row Titles
- T – Transpose

You may wish to suppress output if running multiple queries in the same sheet to avoid repetition and save space.

Series Lookup
E

Enter one or more entities or lists, separated by commas. You may choose a user-generated list from those stored locally or on the Datastream mainframe, or any regular entity.

Examples: TSCO, FTSE100, LFTSE350

* If you choose a List with a Time Series request, use TSL.

Datatype/Expression/CAF/Search Lookup
F

Enter one or more Datatypes or Expressions, separated by commas.

Static example: NAME, ISIN, X(WC07015)

Time Series example: P, RI, PCH#(X(RI), 1M)

The Datatypes must be appropriate for the Request Type (Static or Time Series); for example, NAME will give no data for a Time Series Request Type, although entity name is always provided in the column/row headings if data exists.

Start Date; End Date (Time Series only)
G&H

Enter the start and end dates for the time period requested, or leave blank.

Examples: 31/12/1999, 2005, -2Y

If you have multiple entities with the same Datatypes and the same date, it may be easier to use one row and a list instead.

Freq (Time Series only)
I

Enter the frequency for the time period you are requesting.

Values: Daily/Weekly/Monthly/Quarterly/Yearly

Data Destination
J

Enter the sheet and cell reference for the top-left cell where the results will be written. Alternatively, leave this field blank for the results to be written to the top-left of a new sheet for each request (default).

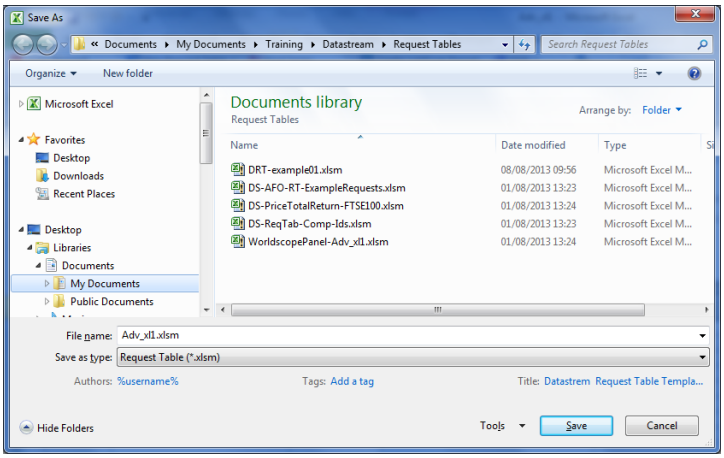
Format: <sheet name> <exclamation mark> <cell reference>

Default values: Sheet1!$A$1, Sheet2!$A$1, Sheet3!$A$1 etc. (multiple sheets)

Example values: Sheet1!$A$1, Sheet1!$H$1, Sheet1!$M$1 (same sheet, might overlap)

3. Notes

Open creating a new Request Table, you will be prompted to save the file. You can only save it as a macro-enabled file, here described "Save as type: Request Table (*.xlsm)" or "Reuqest Table (*.xls)" for versions of Office prior to 2007. You can open it on any PC with Excel afterwards, but the Request Table will only work if Datastream is installed.



It is a good idea to copy the results data into a new workbook (Excel file) for later use, and to keep the Datastream Request Table in case you need to run your requests again, perhaps with slightly different parameters.

Data Destination
Sheet1!$A$1
Sheet1!$A$7
Sheet2!$A$1

Data Destination: You can enter Excel formulae if you wish to combine the output of many requests into a single sheet. This might be easier than typing them all out yourself. Alternatively, consider writing a macro to combine the data into a single sheet afterwards.

Finally, take care choosing values for Data Destination or data from previous runs may be overwritten.

4. Additional Information

Datastream has gradually developed over the years: in terms of the data available, and the software used to access the data. Datastream is now provided by Thomson Reuters, and their website for Datastream is http://thomsonreuters.com/datastream-professional/

Datastream Hand-outs Part 1 & 2: more guides from this series, from Subject Guides http://subjects.library.manchester.ac.uk/business.

Datastream Workbook: introductory guide, with worked examples. Available at Precinct Library and Dover Street G.010 Database Suite.

Business Research Plus blog: https://bizlib247.wordpress.com (search for "Request Table").

See also **The University of Manchester Library** website www.manchester.ac.uk/library for training (under "My Learning Essentials") and more guides like this (under Search Resources, Subject Guides, Business and Management, Business Research Skills, Getting started guides).

Help Information

There is a good deal of documentation for Datastream available. Datastream and Datastream Advance for Office all have help menus that give access to PDF manuals, definition information and glossaries.

[All above links accessed 17 September 2015]