

Thomson Datastream Data Coverage

Thomson Datastream's global databases holds time series for over a million financial instruments, securities and indicators for over 175 countries and 60 markets worldwide, with up to 50 years historical depth for some series, and over 8,000 different fields.

Equities and Fundamentals

Datastream has over 75,000 active equities (plus over 30,000 inactives) covering 64 developed and emerging markets with over 50 fields including prices, volumes, market capitalisation, earnings, dividend and corporate action data. For many markets, there is full coverage of all traded equity instruments with over 30 years of history for the key developed markets.

Data is sourced direct from exchanges, leading international and local suppliers, and published reports. As a Datastream customer you also have free access to I/B/E/S consensus current earnings and next year forecast earnings and derived PE ratios for around 20,000 equities covering 45 markets. To support this data, there is Worldscope company fundamental data and financial ratios (over 120 items) for all developed markets and many emerging markets - in total over 30,000 quoted companies across 58 markets. The full Worldscope fundamental and IBES consensus data sets are also available for more detailed analysis.

Unit and Investment Trusts

For unit trusts, we offer extensive worldwide pricing and dividend coverage for 14 countries, including the top 5 European Funds Markets, giving a total coverage of 70,000 funds, including 10,000 UK trusts. There is also complete coverage of investment trusts including daily calculated asset values.

Indices

Datastream offers unrivalled coverage of over 100,000 indices:

- Extensive coverage of market indices for 65 countries, including emerging markets.
- Hosting of internationally recognised equity indices from such reputable firms as MSCI, FTSE, S&P, S&P/EMDB and Dow Jones Stoxx, with constituent lists (including historical lists and weights data) for benchmark equity indices on most markets.
- And over 30,000 3rd party bond indices among them: JP Morgan, Citigroup, Lehman Bros., Merrill Lynch, iBoxx and MSCI, with constituents lists available for all JP Morgan and iBoxx indices including historical lists for the JP Morgan Eurozone indices.
- Datastream Global Equity indices span over 25 years of daily history and cover 38 markets, 16 regions, 92 sectors. They offer consistency, transparency, and international comparability.
- Datastream Government Bond indices, calculated following EFFAS methodology, for all major bond markets with extensive historical data and covering a wide range of calculations.
- IBES Global aggregates offering earnings estimates on key global, market and sector indices.

Bonds

Outstanding coverage of bonds, warrants, convertibles, domestic and international issues, in an increasing range of major currencies - in total, over 80,000 fixed income instruments and over 60,000 warrants, certificates and convertibles covering 32 markets. For each bond, there are up to 200 terms and conditions items attached, as well as full historical price and volume details. You also have access to a unique database of over 500,000 redeemed fixed income securities and warrants, significantly increasing the range of research you can perform

International Macroeconomics

Over 400,000 time series are available with indicators for around 175 countries and history back to the 1950s. The series are sourced from central banks, national statistics offices and include coverage from ECB Monthly Bulletin, Eurostat, European Commission Business and Consumer Surveys, and Japan's IN database, plus the OECD and IMF databases. Forecast data for all leading and many developing economies from leading sources, such as EIU, Consensus Economics, WIIW and the OECD. Identifying the economic data you require from the hundreds of thousands of series available on Datastream is simplified by a structured 'drill down' interface that allows you to start with a country or a database such as EIU or Consensus Economics, and drill down to the series required.

Commodities

Commodities coverage includes 3,000 spot prices plus major indices from JP Morgan and Goldman Sachs; LME metal prices and Metal Bulletin, giving excellent coverage of the metals market; plus agricultural commodities from Public Ledger, energy and chemicals from ICIS-LOR, forest products, semiconductors, and electricity from the major power exchanges.

Interest and Exchange Rates

Forex Rates for over 45 currencies, with excellent coverage of UK pound and US dollar rates and comprehensive emerging markets coverage. Exchange Rate data is available from leading sources such as WM/Reuters. Over 2,500 interest rates are available from over 50 markets.

Futures & Options

Outstanding futures coverage covering 25 countries with over 50,000 time series providing prices and other trading relating information plus static data such as tick sizes, expiry dates and tick values. In addition 5,000 continuous series calculated with six methods of calculations exist for various term structures. The options database covers 2,000 contracts with over 300,000 series available. Both trading, derived such as implied volatility and static information is available. Options continuous series exist to provide uninterrupted view of up to six different types of implied volatility data types including at-the-money and constant maturities. Total volume and open interest per option class is available. In addition, coverage is available for the main volatility indices and put call ratios.