

# **Datastream Global Equity Indices**

## **User Guide**

Issue 5

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# Overview

Datastream Global Equity Indices draw on the wealth of the Thomson Datastream database to provide a range of equity indices across 53 countries, 32 regions and 170 sectors worldwide. They form a comprehensive, independent standard for equity research and benchmarking.

For each market, a representative sample of stocks covering a minimum 75 - 80% of total market capitalisation enables market indices to be calculated. By aggregating market indices for regional groupings, regional and world indices are produced. Within each market, stocks are allocated to industrial sectors using the Industry Classification Benchmark (ICB) jointly created by FTSE and Dow Jones. Sector indices are then calculated. Across the range of Datastream Global Equity Indices, daily data is available for a minimum of five years wherever possible, and from 1973 for the major markets.

Datastream Global Equity Indices provide:

- ❑ A standard for equity analysis and comparison that draws on the breadth and depth of the Thomson Datastream database.
- ❑ Good depth of data for each index, including total returns, price-earnings, dividend yield, market value and more.
- ❑ Full integration with other data available through Datastream, enabling detailed comparison with other market or user created indices, rates, economic indicators, and any of the huge universe of tradeable securities held on the database. You can select appropriate charting and reporting tools from Datastream's functionally rich set.
- ❑ Quarterly review to ensure that the indices continue to represent the top stocks by market capitalisation and reflect investment trends as new markets and sectors rise to prominence.
- ❑ Unique set of fundamental indicators using Worldscope data that can be used to provide a detailed overview of global markets and sectors.



# Datastream Global Equity Indices: the index family

Stocks are classified by industry and sector type - for example financials is an industry within which a number of sectors are included such as banks, life assurance and real estate. The classification structure is based on the Industry Classification Benchmark (ICB) jointly created by FTSE and Dow Jones and is updated when changes are made to this classification.

Each sector contains a representative sample of major stocks within that classification. Datastream uses these constituent stocks when calculating an index for a sector.

You can find the ICB structure, with mnemonics in Appendix B.

## Index Levels

Datastream Global Equity Indices break down into six levels.

Level 1 is the market index, this covers all the sectors in each region or country.

Level 2 divides the market into 10 industries and covers all the sectors within each group in each region or country.

Levels 3 - 6 subdivide the level 2 classifications into sector classifications in increasing detail.

### Level 1

Level 1	Mnemonic
Market index	TOTMK

### Levels 2 - 6

ICB Industry/ Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector/ Datastream Level 4	ICB Subsector/ Datastream Level 5	Datastream Level 6	Mnemonic
Oil & Gas					OILGS
	Oil & Gas				OILGS
		Oil & Gas Producers			OILGP
			Exploration & Production		OILEP
				Exploration & Production	OILEP
				Integrated Oil & Gas	OILIN
				Integrated Oil & Gas	OILIN
		Oil Equipment & Services			OILES

ICB Industry/ Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector/ Datastream Level 4	ICB Subsector/ Datastream Level 5	Datastream Level 6	Mnemonic
			Oil Equipment & Services		OILSV
				Oil Equipment & Services	OILSV
			Pipelines		PIPEL
				Pipelines	PIPEL
		Alternative Energy			ALTEN
			Renewable Energy Equipment		RENEE
				Renewable Energy Equipment	RENEE
			Alternative Fuels		ALTFL
				Alternative Fuels	ALTFL

## Country indices

Datastream currently provides country level indices for 53 countries. These are available from market, level 1 index, to detailed subsector, level 6 index.

To use these indices, select the sector mnemonic and add the country mnemonic. For example:

For the French market index at level 1 use: TOTMKFR

For the French financials industry index at level 2 use: FINANFR

For the French banks subsector at level 6 use: BANKSFR

You can find the sector classifications and countries, with mnemonics in Appendix B together with the available datatypes. The list DSGLOBAL contains the current Datastream Global Equity country market indices.

## Regional and global indices

The countries are aggregated into global and regional indices covering prime trading and geographic blocs worldwide. These are available for market, level 1 index, to detailed subsector, level 6 index.

To use these indices, select the sector mnemonic and add the region mnemonic. For example:

For the World market index at level 1 use: TOTMKWD

For the Europe financials industry index at level 2 use: FINANFR

For the Europe banks sector at level 6 use: BANKSER

You can find the sector classifications and regions, with mnemonics, in Appendix B together with the available datatypes. The list DSWORLD contains the current Datastream Global Equity regional market indices.

To compute global and regional indices, the national indices are converted to US dollars. The conversion uses the exchange rate from the local currency to US Dollars that applied on each day of the history.

## **Datatypes**

By default, Datastream Global Equity Indices display price index data. You can also select a range of datatypes for the indices including total return (RI), price earnings (PE), turnover by volume (VO) and fundamental datatypes using Worldscope data such as Total Sales (DWSL). A list of available datatypes with full definitions is available in appendix A, pages 17-43.

# Lists

You can list the constituents of indices. For regional indices, including world, you can list the constituent indices or the constituent stocks. For countries you can list the constituent stocks.

## Regional constituent indices

To list the market constituent indices for Europe, use the sector mnemonic and add the region mnemonic and prefix the mnemonic with L. For example:

LTOTMKER gives the constituent indices of the market index for Europe

LCHMCLER gives the constituent indices of the chemicals sector index for Europe

## Regional constituent stocks

To list the market constituent stocks for Europe, use the sector mnemonic and add the region mnemonic and prefix with G#L. For example:

G#LTOTMKER gives the constituent stocks of the market index for Europe

G#LCHMCLER gives the constituent stocks of the chemicals index for Europe

## Country constituent stocks

To list the market constituent stocks for Germany, select the sector mnemonic and add the country mnemonic and prefix with L. For example:

LTOTMKBD gives the constituent stocks of the market index for Germany

LCHMCLFR gives the constituent stocks of the chemicals index for France

## Country indices list

The list DSGLOBAL contains the current Datastream Global Equity country market indices.

## Regional indices list

The list DSWORLD contains the current Datastream Global Equity regional market indices.

## **Sector lists**

To obtain lists of all sectors in a country available at a given level, add 'LEVELx' to the country or regional code. For example:

LEVEL3TK provides a list of all level 3 supersectors in Turkey

LEVEL4EU provides a list of all level 4 sectors in Europe

Country and regional codes are available on pages 55 - 58.

## Index Composition and maintenance

A set of rules governs the composition and Maintenance of Datastream Global Equity Indices:

- ❑ Indices are calculated on a representative list of stocks for each market. The number of stocks for each market is determined by the size of the market. The sample covers a minimum of 75 - 80% of total market capitalisation.
- ❑ Suitability for inclusion is determined by market value and availability of data: the largest value stocks for each market are included. Stocks with more than one equity issue are valued on each issue.
- ❑ Factors such as liquidity, non-public holdings of shares, and cross-holdings are ignored in the selection process.
- ❑ Index constituents for each market are reviewed quarterly and re-set to represent the new top group of stocks by market value. The quarterly reviews take place in January, April, July, and October each year.
- ❑ Dow Jones and FTSE review the ICB hierarchy every year and a decision made on when to implement these changes. The changes to the Datastream equity universe and Datastream Global Equity Indices will be implemented shortly afterwards. Details will be provided on the Customer Extranet - (<http://extranet.datastream.com>).
- ❑ Unless a new issue is regarded as of exceptional significance (for example, a major government privatisation), it will not be added until the following quarterly review.
- ❑ Delisted stocks are removed from an index when notification of delisting is received.
- ❑ Temporarily suspended stocks remain in an index after the date of suspension. However, if it is considered that suspension is going to be long term, suspended stocks are removed from an index.
- ❑ Removed stocks are not replaced in an index until the next quarterly review.
- ❑ Excluded securities are: Fixed interest stocks; Temporary issues; Warrants; Unit trusts, mutual funds, investment funds; Foreign listings, including ADRs.
- ❑ Pre 1999 stocks are included in the index history with effect from the base date of each stock, and post 1999 stocks from the point of addition to the index constituent list. This follows the implementation of the FTSE Global Classification System for the FTSE UK indices in April 1999.

- ❑ All indices are updated daily. This happens when closing prices are updated in London from each market. Far Eastern indices are updated by early afternoon GMT, and Europe by late evening GMT on the day of trading; US, Canadian and regional indices are updated by early morning of the following day.
- ❑ The replacement of the FTSE Global Classification with ICB in January 2006 led to a number of changes to the Datastream Global Equity Indices. The majority of the original Datastream indices were mapped to the ICB equivalent so the history of the old index formed the history of the new ICB index, so for example, Datastream Engineering & Machinery became Datastream Industrial Engineering.

## **Calculation methods**

The most commonly used index datatypes are available in both fixed and recalculated form. Recognising the distinct merits of each for market analysis, the datatypes are maintained in parallel.

### **Fixed index datatypes (MV, PI, PE, DY and RI)**

Fixed index datatypes are not recalculated historically when constituents change. This method of calculation has become the industry norm, enabling the effects of dead stocks to be seen on the index.

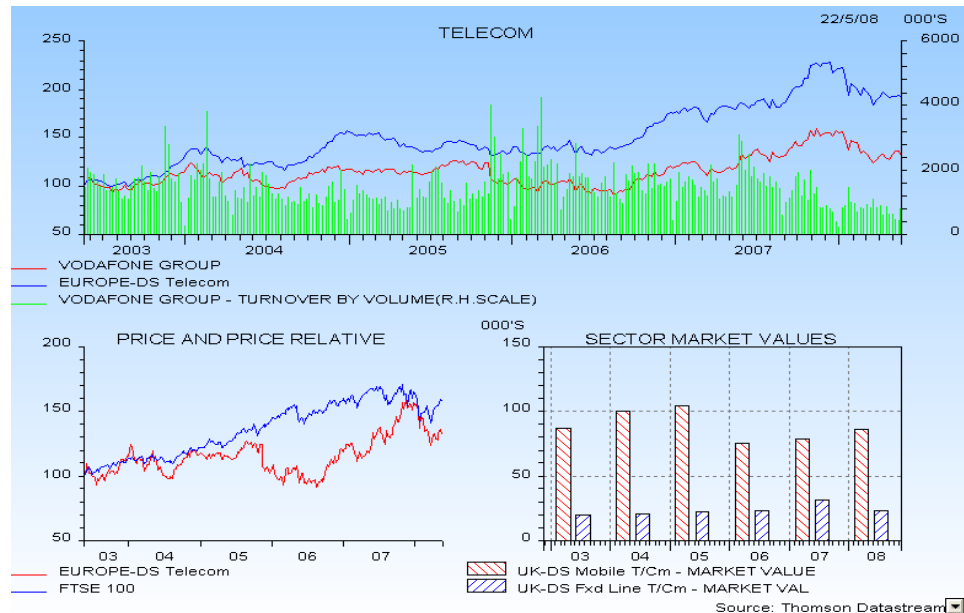
### **Recalculated index datatypes (MV.R, PI.R, PE.R, DY.R, RI.R)**

These datatypes, in contrast to fixed history datatypes, are recalculated historically to show the long term performance of current constituents, and to avoid distortions by stocks entering or leaving a sector. To obtain the recalculated index value, use .R as a datatype suffix, for example DY.R for a recalculated dividend yield.

Note that datatypes drawn from company accounts (ie PC) change on analysis of the annual report and are recalculated historically using the current list of constituents.

# Examples

- 1 Flexible chart showing an analysis of the Vodafone Group against the Datastream Global Equity Europe Mobile Telecommunications Index Europe - DS Mobile.



mnemonic



datatype



<b>Vodafone</b>	VOD	Price (default)
	VOD	Turnover by volume (VO)
<b>Datastream Global Equity index: Europe Mobile Telecommunications</b>	TELWRER	Price Index PI (default)
<b>Datastream Global Equity index: UK Mobile Telecommunications</b>	TELWROK	Market value (MV)
<b>Datastream Global Equity index: UK Fixed Line Telecommunications</b>	TELFLUK	Market value (MV)

FTSE 100

FTSE100

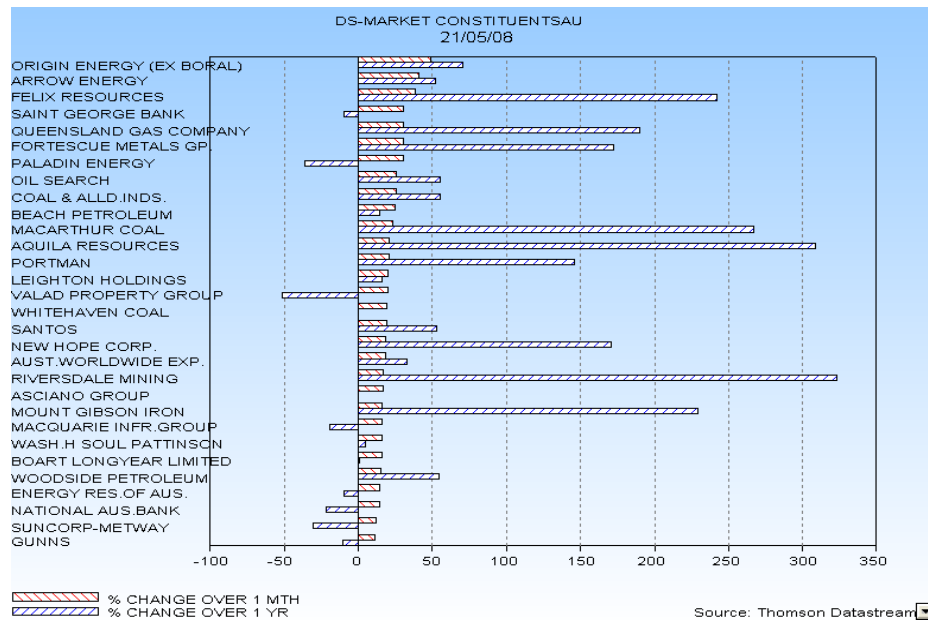
Price Index PI (Default)

Advance tool

Comparisons - Flexible chart



- Bar chart of the top 30 companies by percent change over 1 month and the performance of those companies in percent change terms over 1 year for the constituents of the Datastream Global Equities Australian Market index



mnemonic



datatype



**Datastream Global Equity index: AU Total Market constituents**

LTOTMKAU

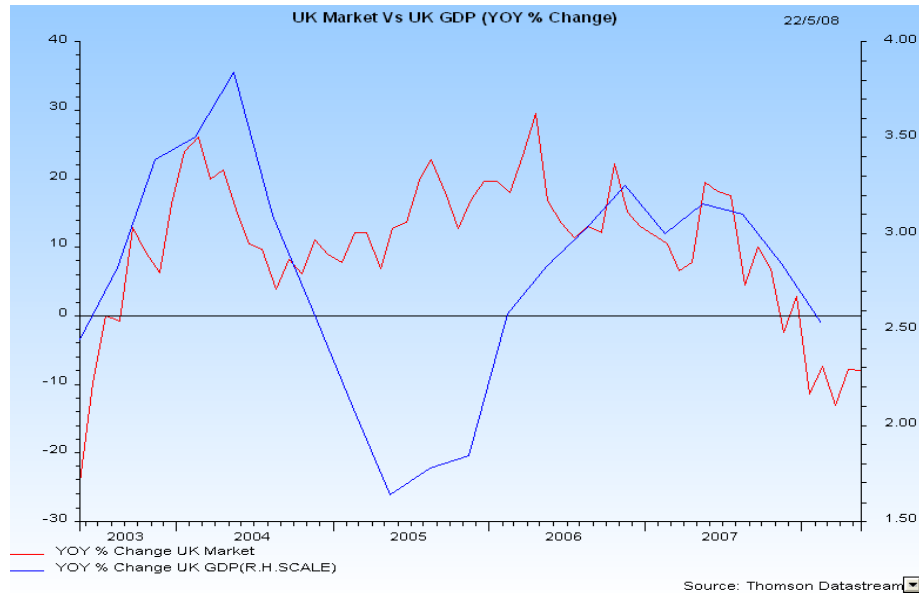
N/A

Advance tool

Summaries - Bar chart: Top 30 performers over 1 and 12 months



- Year on year percent change for the Datastream Global Equity UK Market index against the year on year percent change in UK Gross Domestic Product.



mnemonic



datatype



**Gross domestic product UK**

UKGDP...D

**Datastream Global Equity index: UK Market**

TOTMKUK

Price - P (default)

**Expression - Percent change over 1 year**

PCH#(index,1Y)

**Advance tool**

Comparisons - Flexible chart



- 4 Weightings analysis for the Datastream Global Equity UK Market index, showing the weighting of each constituent sector and also the weighting of the top 20 constituent stocks. Weightings are allocated on the basis of market capitalisation. Underlying market values are included in the table.

MARKET LEVEL		SECTOR LEVEL			STOCK LEVEL (TOP 20)		
NAME	MV	NAME	MV	WEIGHTING	NAME	MV	WEIGHTING
UK-DS Market	1806351	UK-DS Oil & Gas	346203	0.191658764	BP	122422.1	0.067768251
		UK-DS Chemicals	6391	0.003538072	HSBC HDG. (ORD \$0.50)	103688.3	0.057397927
		UK-DS Basic Resource	260032	0.143954303	VODAFONE GROUP	84267.38	0.046647239
		UK-DS Con & Mat	5891	0.003261271	ROYAL DUTCH SHELL A(LON)	82540.44	0.04569127
		UK-DS Inds Gds & Svs	112315	0.062177838	RIO TINTO	66279	0.036689551
		UK-DS Auto & Parts	2043	0.001131009	GLAXOSMITHKLINE	60693.62	0.033597696
		UK-DS Food & Bev	88353	0.048912421	ROYAL DUTCH SHELL B	60598.11	0.033544825
		UK-DS Pers & H/H Gds	92796	0.051372076	BG GROUP	46637.07	0.02581652
		UK-DS Health Care	107543	0.059536048	ANGLO AMERICAN	46472.89	0.025725637
		UK-DS Retail	75555	0.041827419	BHP BILLITON	45596.7	0.025240611
		UK-DS Media	45734	0.025318446	XSTRATA	40446.05	0.022389406
		UK-DS Travel & Leis	45839	0.025376574	ROYAL BANK OF SCTL GP.	38984.09	0.02158012
		UK-DS Telecom	109481	0.060608929	BRITISH AMERICAN TOBACCO	38957.16	0.021565212
		UK-DS Utilities	71329	0.039487896	ASTRAZENECA	32892.59	0.018208095
		UK-DS Banks	235672	0.130468552	TESCO	32610.89	0.018052157
		UK-DS Insurance	68290	0.037805498	BARCLAYS	26138.9	0.014469508
		UK-DS Real Estate	28609	0.015838007	DIAGEO	25616.71	0.014180443
		UK-DS Financial Svs(3)	88504	0.048996015	STANDARD CHARTERED	25464.46	0.014096163
		UK-DS Technology	15776	0.008733629	LLOYDS TSB GROUP	22302.81	0.012345993
					IMPERIAL TOBACCO GP.	22224.84	0.012302832

Source: Thomson Datastream

mnemonic  datatype 

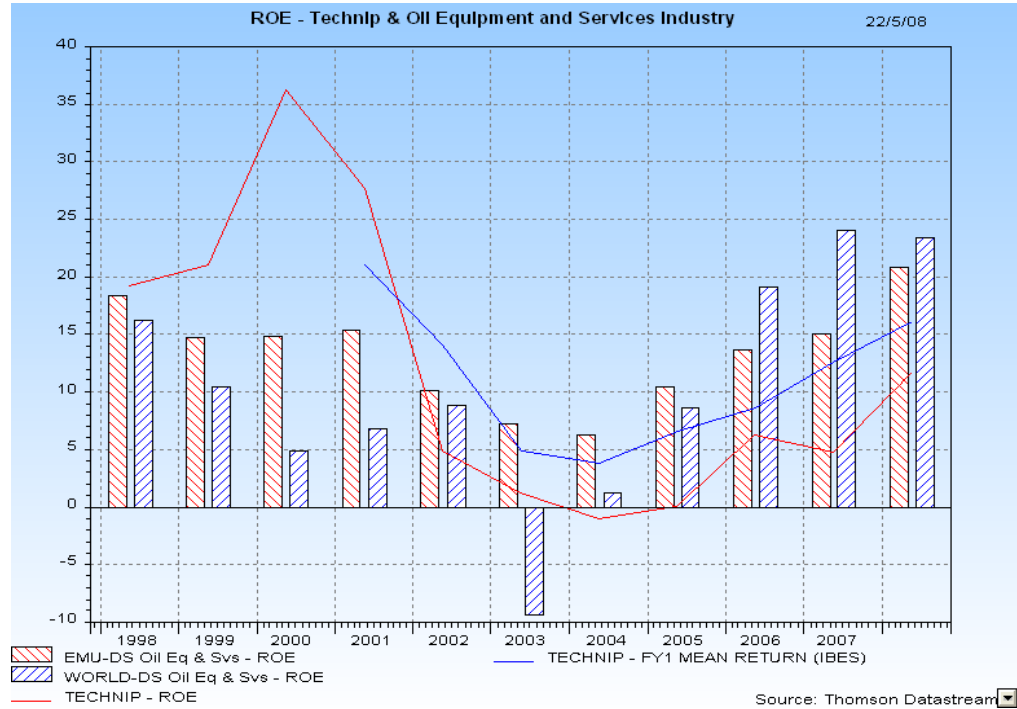
**Datastream Global Equity index: UK Total Market** TOTMKUK Market value - MV

**Datastream Global Equity index: UK Total Market constituents** LTOTMKUK Market value - MV

**Level 3 Indices UK** LEVEL3UK Market value - MV

**Advance for Office** Excel - static request

- 5 Datastream calculates aggregate ratios on its proprietary indices. For example the chart below compares the historical ROE of a company with the ROE of its sector (Oil Equipment and Services) at the EMU and Worldwide level.



mnemonic



datatype



**Technip**

TECHNIP

Return on Equity  
(Datastream  
Worldscope) - DWRE

**(ROE Technip etc)**

TECHNIP

Return on Equity  
(Mean) FY1 - ROE1

**WORLD-DS Oil Eq & Svs**

OILSVWD

Return on Equity  
(Datastream  
Worldscope) - DWRE

**EMU-DS Oil Eq & Svs**

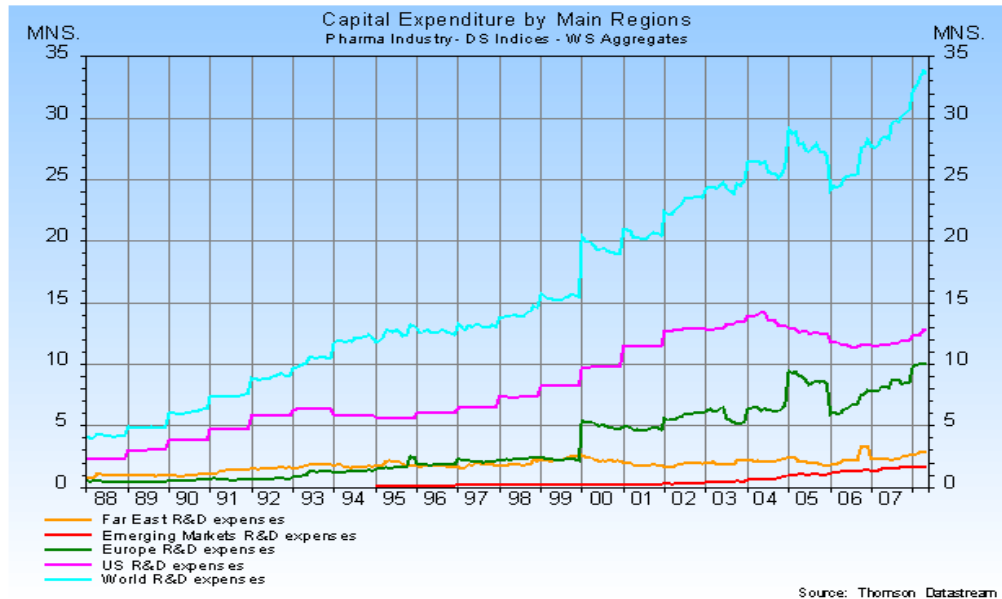
OILSVEM

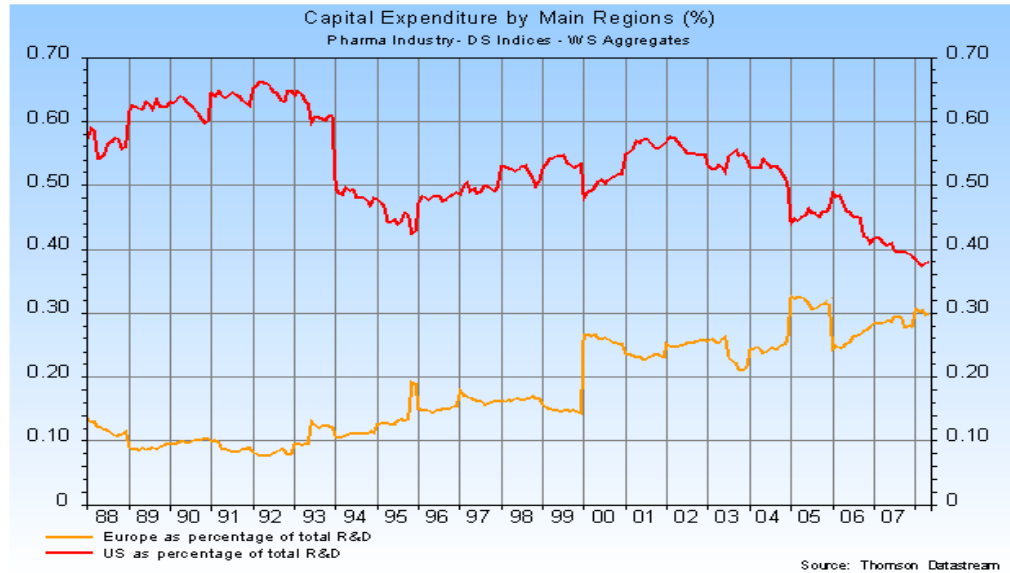
Return on Equity  
(Datastream  
Worldscope) - DWRE

Advance for Office

Comparisons - Flexible chart

- 6 You can now track the R&D spend of a particular industry in several regions. Looking at the Pharmaceutical Industry since the 1990s, it is interesting to notice the US dropping in importance and the converse growing importance of Europe, in absolute (first chart) or as % total (second chart).





mnemonic



datatype



**FAR EAST -DS PHARM**

PHRMCFE

CAPEX (Datastream  
Worldscope) - DWCX

**WORLD -DS PHARM**

PHRMCWD

CAPEX (Datastream  
Worldscope) - DWCX

**EUROPE -DS PHARM**

PHRMCER

CAPEX (Datastream  
Worldscope) - DWCX

**US-DS PHARM**

PHRMCUS

CAPEX (Datastream  
Worldscope) - DWCX

**EMERGING MARKETS -DS  
PHARM**

PHRMCCK

CAPEX (Datastream  
Worldscope) - DWCX

**Advance Tool**

Scenario Testing – Interactive Charting

# Appendix A

**Datatypes available 18**

**Datatype definitions for regional indices 29**

**Other useful datatypes 40**

## Datatypes available

Key		Other	Page No
	Currency	SICUR	19
DY	Dividend yield		19
DY.R	Dividend yield, recalculated		19
	Dividend yield - net (UK only)	YN	19
MV	Market value		20
MV.R	Market value, recalculated		20
FS	Number of falls		21
RS	Number of rises		21
UC	Number unchanged		21
PC	Price cashflow		22
PE	Price/earnings ratio		23
PE.R	Price/earnings ratio, recalculated		23
PI	Price index, default		24
PI.R	Price index, recalculated		24
RI	Return index		26
RI.R	Return index, recalculated		26
	Return index - net (UK only)	RN	26
VA	Turnover by value (available at market level only)		27
VO	Turnover by volume		27
	Turnover by volume (Germany only)	VZ	28
	Turnover by value (Germany only)	VY	28
	Dividend yield - net (UK only)	YN	29
DWSL	Sales (Revenue)		33
DWNP	Net Profit (Income)		33
DWNM	Net (Profit) Margin		33
DWND	Net Debt		33
DWEN	Employees No		33
DWTA	Total Assets		33
DWEV	Enterprise Value		33
DWSE	Common / Shareholders' Equity		33
DWRE	ROE		33
DWEB	EBIT		33
DWED	EBITDA		33
DWCX	CAPEX		33
DWFC	Net Cash Flow – Operating Activities (Funds from Operations)		34
DWIC	Interest charge Coverage		34
DWEE	EV/EBITDA		34

Key refers to datatypes that are generally available for most indices. Other refers to datatypes that are specific to certain markets.

## Currency (SICUR)

The currency in which the index is quoted, that is £ implies pounds sterling.

## Dividend Yield (DY)

This is derived by calculating the total dividend amount and expressing it as a percentage of the market value for the constituents. This provides an average of the individual yields of the constituents weighted by market value.

$$DY_t = \frac{\sum_1^n (D_t * N_t)}{\sum_1^n (P_t * N_t)} * 100$$

Where:

$DY_t$	= aggregate dividend yield on day t
$D_t$	= dividend per share on day t
$N_t$	= number of shares in issue on day t
$P_t$	= price on day t
n	= number of constituents in index

### Dividend yield, net basis (YN) - UK only

The dividend yield is calculated in the same way as the dividend yield datatype (DY) except that the tax credit on dividends is excluded from the dividend amount.

### Dividend yield recalculated (DY.R)

This is the recalculated dividend yield based on the current constituents. That is, historic data for the current constituents are used in the dividend yield calculations to ensure data consistency.

## Market Value (MV)

Index market value is available for all the Datastream Global Equity Indices. The index market value on Datastream is the sum of the share price multiplied by the number of ordinary shares in issue for each index constituent. The amount in issue is updated whenever new tranches of stock are issued or after a change in capital.

Market value is displayed in million units of local currency for the national indices and million units of US\$ for the regional indices.

For equity indices, the calculation is:

$$MV_t = \sum_{1}^n (P_t * N_t)$$

Where:

$N_t$  = number of shares in issue on day t

$P_t$  = price on day t

n = number of constituents in index

### Market Value, recalculated (MV.R)

The recalculated market value, based on the current constituents. That is, historical data for the current constituents is used in the market value calculations to ensure data consistency.

### **Number of falls (FS)**

The number of stocks whose closing price is lower than the closing price on the previous day.

### **Number of rises (RS)**

The number of stocks whose closing price is higher than the closing price on the previous day.

### **Number unchanged (UC)**

The number of stocks whose closing price is unchanged on the closing price of the previous day.

### **Breadth index**

These datatypes can be used to calculate a breadth index for a market or sector. The breadth index is an indicator of the spread of activity, ie:

$$\text{Breadth} = \frac{\text{No. of rises} + \text{No. of falls}}{\text{Total number of stocks}}$$

For example, the breadth index for the Datastream market index for Taiwan is:

$$\text{Breadth} = \frac{\text{TOTMKTA(RS)} + \text{TOTMKTA(FS)}}{\text{TOTMKTA(RS)} + \text{TOTMKTA(FS)} + \text{TOTMKTA(UC)}}$$

## Price/cash flow ratio (PC)

The price/cash earnings ratio at any given date is the price divided by cash earnings per share for the appropriate financial year, adjusted for capital changes.

For Datastream sectors, this is derived by dividing market value by the latest total cash earnings amount. It is calculated as follows:

$$PCE_t = \frac{\sum_1^n (P_t * N_t)}{\sum_1^n (CE_t * N_t)}$$

Where:

$PCE_t$  = price/cash earnings ratio on day t

$P_t$  = price on day t

$N_t$  = number of shares in issue on day t

$CE_t$  = cash earnings per share on day t

n = number of constituents in index

The summations are performed on the constituent list as they exist on day t.

## Price/earnings ratio (PE)

Derived by dividing market value by the total earnings, thus providing an earnings-weighted average of the PERs of the constituents. It is calculated as follows:

$$PE_t = \frac{\sum_1^n (P_t * N_t)}{\sum_1^n (E_t * N_t)}$$

Where:

$PE_t$  = price earnings ratio on day t

$P_t$  = price on day t

$N_t$  = number of shares in issue on day t

$E_t$  = earnings per share on day t (negative earnings per share are treated as zero)

n = number of constituents in index

The earnings per share is generally obtained from Worldscope or local market sources. Worldscope markets include USA, Canada, France, Germany, Italy, Spain, Belgium, Norway, Switzerland, Netherlands and Austria.

## Price/earnings ratio, recalculated (PE.R)

The recalculated PE Ratio, based on the current constituents. That is, historic data for the current constituents are used in the PER calculations to ensure data consistency.

## Price index, default (PI)

This is the default datatype for equity indices. Datastream calculates its own aggregate sector and market price indices, together with associated aggregations such as sector price/earnings ratio (PE) and dividend yield (DY).

Sector and market aggregations are weighted by market value and are calculated using a representative list of shares.

$$I_0 = 100$$

$$I_t = I_{t-1} * \frac{\sum_1^n (P_t * N_t)}{\sum_1^n (P_{t-1} * N_t * f)}$$

Where:

$I_t$	= index value on day t
$I_{t-1}$	= index value on previous working day
$P_t$	= unadjusted price on day t
$P_{t-1}$	= unadjusted price on previous working day
$N_t$	= number of shares in issue on day t
$f$	= adjustment factor for a capital action occurring on day t
$n$	= number of constituents in index

The summations are performed on the constituents as they exist on day t.

## Price index, recalculated (PI.R)

This is the recalculated aggregate price index, based on the current constituents. That is, historic data for the current constituents are used in the price index calculations to ensure data consistency.

## Price to Book Value (BP)

Price to book value is now available for all Datastream Global Equity Indices (apart from Brazil, Bulgaria, Cyprus, Romania, Venezuela) and sector indices. The datatype mnemonic is BP and is calculated as follows:

$$BP = \frac{\sum (P \times NOSH)}{\sum (X (1308) \times NOSH)}$$

Where:

- P = latest daily price
- NOSH = latest number of shares
- 1308 = book value per share
- BP = Price to book ratio

1308 is the book value (proportioned common equity divided by outstanding shares) at the company's fiscal year end and is Worldscope item 05476 for non-US companies and ADRs and 05491 for US companies. Values are adjusted for capital events on the same basis as the prices used.

## Return index (RI)

The return index presents the theoretical growth in value of a notional stock holding, the price of which is that of the selected price index. This holding is deemed to return a daily dividend, which is used to purchase new units of the stock at the current price. The gross dividend is used.

$$RI_t = RI_{t-1} * \frac{PI_t}{PI_{t-1}} * \left( 1 + \frac{DY * f}{n} \right)$$

Where:

$RI_t$	= return index on day t
$RI_{t-1}$	= return index on previous day
$PI_t$	= price index on day t
$PI_{t-1}$	= price index on previous day
DY	= dividend yield of the price index
$f$	= grossing factor (normally 1) - if the dividend yield is a net figure rather than gross, $f$ is used to gross up the yield
$n$	= number of days in financial year (normally 260) * 100

## Return index, recalculated (RI.R)

This is the recalculated aggregate return index, based on the current constituents. That is, historic data for the current constituents are used in the return index calculations to ensure data consistency.

## Return index, net basis (RN) - UK only

The return index (net basis) is calculated in the same way as the return Index except that the tax credit is not included in the dividend payment account.

## Turnover by value (VA)

For a market, this shows the aggregation of number of shares traded multiplied by the closing price for each stock. The figure is always expressed in thousands.

$$VA_t = \sum_1^n (VO_t * P_t)$$

Where:

$VA_t$	= value on day t
$VO_t$	= volume of shares traded on day t
$P_t$	= unadjusted share price on day t
n	= number of constituents in index

## Turnover by volume (VO)

This shows the aggregation of the number of shares for each stock in the index traded on a particular day. The figure is always expressed in thousands.

## **Turnover by Umsatzstatistik volume (VZ) - Germany only**

German orderbook volumes are provided for all equities listed on the Frankfurt stock exchange. Deutsche Börse AG switched their standard statistics from the so-called "Umsatzstatistik" to the new "Orderbuchstatistik" on 1st July 1998.

- ❑ Orderbuch volumes count all transactions that are completed on Xetra or the floor trading orderbook and in which an official stock exchange price is determined. Only sell-side transactions are included. Use VO for Orderbuch volumes.
- ❑ Umsatzstatistik volumes include both orderbook trades and trades that market participants have entered directly into the exchanges settlement data system, in particular entries by the brokers and backs as well as transactions between brokers. It includes both buy and sell side of transaction, henceforth double counting any trade. It comprises Frankfurt floor-traded, Xetra and Germany's seven regional exchanges.

## **Turnover by Umsatzstatistik value (VY) - Germany only**

This shows the aggregation of the number of shares traded multiplied by the closing price for each stock. The figure is always expressed in thousands. Use VA for Orderbuch volumes.

## Datatype definitions for regional indices

### Dividend Yield (DY)

$$KDY_t = \frac{\sum_1^n (DY_t * MV_t)}{\sum_1^n MV_t}$$

Where:

$KDY_t$  = regional dividend yield at time t

$DY_t$  = country dividend yield at time t

$MV_t$  = country market value at time t

n = number of constituent countries

### Market Value (MV)

Uses the same formula as provided for the country indices.

## Price/earnings ratio (PE)

$$KPE_t = \frac{\sum_1^n MV_t}{\sum_1^n (MV_t / PE_t)}$$

Where:

- $KPE_t$  = regional PE ratio at time t
- $PE_t$  = country PE ratio at time t
- $MV_t$  = country market value at time t
- n = number of constituent countries

## Price index (PI)

$$KPI_0 = 100$$

$$KPI_t = KPI_{t-1} \frac{\sum_1^n (MV_t * ER_t)}{\sum_1^n \frac{MV_t * PI_{t-1} * ER_t}{PI_t}}$$

Where:

- KPI = regional price index
- MV = country market value
- PI = country price index
- ER = country exchange rate to US dollars

## Price to Book Value

Price to book value is now available for all Datastream Global Equity Indices (apart from Brazil, Bulgaria, Cyprus, Romania, Venezuela) and sector indices. The datatype mnemonic is BP and is calculated as follows:

$$BP = \frac{\sum (P \times NOSH)}{\sum (X (1308) \times NOSH)}$$

Where:

- P = latest daily price
- NOSH = latest number of shares
- 1308 = book value per share
- BP = Regional Price to Book ratio

1308 is the book value (proportioned common equity divided by outstanding shares) at the company's fiscal year end and is Worldscope item 05476 for non-US companies and ADRs and 05491 for US companies. Values are adjusted for capital events on the same basis as the prices used.

## Return Index (RI)

$$KPI_0 = 100$$

$$KRI_t = KRI_{t-1} * \frac{KPI_t}{KRI_{t-1}} * \left( 1 + \frac{KDY_t}{100 * n} \right)$$

Where:

KPI           = regional price index  
n             = number of working days  
f             = factor (ie: 1)

## Turnover by value/Turnover by volume (VA/VO)

Use the same formula as provided for the country indices.

## Worldscope (DW) Equity Datatypes

A comprehensive set of new fundamental datatypes is now available for Datastream Global Equity indices and equities. The data is sourced from Worldscope and based on a trailing twelve month period if applicable.

The data represents the sum of the relevant item reported in the last twelve months. From the fiscal period 2002, the items are populated from the quarterly, semi-annual and trimester time series based on the availability of the underlying data. When trailing twelve month data is unavailable or for values before fiscal period 2002, the annual Worldscope datatype is used as indicated below.

The new 4 character datatypes can be used with the Datastream Global Equity indices and also all companies covered by Worldscope on Datastream.

Name	Index and Security Datatype	TTM or Balance Sheet	Date Type	Index Calculation Methodology	Annual Datatype when interim is unavailable	Interim Datatypes	*** UNIT
Sales (Revenue)	DWSL	TTM	Monetary	Aggregate	WC01001	WC18262 A	'000
Net Profit (Income)	DWNP	TTM	Monetary	Aggregate	WC01651	WC18263 A	'000
Net (Profit) Margin	DWNM		Ratio %	DWNP / DWSL x 100 (unavailable prior to 1998) DWNM = N/A when DWSL is negative			%
Net Debt	DWND	B/S	Monetary	Aggregate	WC18199	WC18199 A	'000
Employees No	DWEN	B/S	Number	Aggregate	WC07011	n/a	actual
Total Assets	DWTA	B/S	Monetary	Aggregate	WC02999	WC02999 A	'000
Enterprise Value	DWEV	B/S	Monetary	Aggregate	WC18100	WC18100 A	'000
Common / Shareholders' Equity	DWSE	B/S	Monetary	Aggregate	WC03501	WC03501 A	'000
*ROE	DWRE		Ratio %	DWNP / DWSE x 100 DWRE = N/A when DWSE is negative			%
EBIT	DWEB	TTM	Monetary	Aggregate	WC18191	WC18308 A	'000
EBITDA	DWED	TTM	Monetary	Aggregate	WC18198	WC18309 A	'000
CAPEX	DWCX	TTM	Monetary	Aggregate	WC04601	WC18311 A	'000

Name	Index and Security Datatype	TTM or Balance Sheet	Date Type	Index Calculation Methodology	Annual Datatype when interim is unavailable	Interim Datatypes	*** UNIT
Net Cash Flow – Operating Activities (Funds from Operations)	DWFC	TTM	Monetary	Aggregate	WC04860	WC18310 A	'000
Interest charge Coverage	DWIC		Ratio	DWEB / Interest Expense  DWIC = N/A when Interest Expense is negative  Interest Expense – WC01251 (Annual) or WC018269A (interim)			actual
EV/EBITDA	DWEE		Ratio %	Aggregate  DWEE = DWEV/DWED DWEE = N/A when DWEV or DWED is negative			%

- \*ROE – the calculation differs from Worldscope, Datastream data is based on the current period, Worldscope is an average of prior and current period Equity.
- \*ROE = N/A when Common Equity is negative (to prevent – negative DSWNP / negative DSWSE x 100 = +ROE)

\*\*\* Unit is automatically converted from '000 to trillions in the Datastream chart applications.

### Worldscope Definitions

Brief definitions of the Worldscope items used to calculate the new datatypes are provided below. Full details are available in the Worldscope Datatype Definition Guide on the Extranet.

Name	Worldscope Item	Definition
Net Sales	WC01001	Net Sales or Revenues represent gross sales and other operating revenue less discounts, returns and allowances.
Net Profit (Income)	WC01651	Net Income – bottom line represents income after all operating and non-operating income and expense, reserves, income taxes, minority interest and extraordinary items.

<b>Name</b>	<b>Worldscope Item</b>	<b>Definition</b>
Net Debt	WC18199	Net Debt represents Total Debt minus Cash. Cash represents Cash & Due from Banks for Banks, Cash for Insurance companies and Cash & Short Term Investments for all other industries.
Employees No	WC07011	<p>Employees represent the number of both full and part time employees of the company.</p> <p>It excludes:</p> <p>Seasonal employees</p> <p>Emergency employees</p>
Total Assets	WC02999	<p>All Industries:</p> <p>Total Assets represent the sum of total current assets, long term receivables, investment in unconsolidated subsidiaries, other investments, net property plant and equipment and other assets.</p> <p>Banks:</p> <p>Total Assets represent the sum of cash &amp; due from banks, total investments, net loans, customer liability on acceptances (if included in total assets), investment in unconsolidated subsidiaries, real estate assets, net property, plant and equipment and other assets.</p> <p>Insurance Companies:</p> <p>Total Assets represent the sum of cash, total investments, premium balance receivables, investments in unconsolidated subsidiaries, net property, plant and equipment and other assets.</p> <p>Other Financial Companies:</p> <p>Total Assets represent the sum of cash &amp; equivalents, receivables, securities inventory, custody securities, total investments, net loans, net property, plant and equipment, investments in unconsolidated subsidiaries and other assets.</p>
Enterprise Value	WC18100	<p>All Industries:</p> <p>Market Capitalization at fiscal year end date + Preferred Stock + Minority Interest + Total Debt minus Cash.</p> <p>Cash represents Cash &amp; Due from Banks for Banks, Cash for Insurance Companies and Cash &amp; Short Term Investments for all other industries.</p>
Common/ Shareholders' Equity	WC03501	Common Equity represents common shareholders' investment in a company.
EBIT	WC18191	Earnings before Interest and Taxes (EBIT) represent the earnings of a company before interest expense and income taxes. It is calculated by taking the pre-tax income and adding back interest expense on debt and subtracting interest capitalized.
EBITDA	WC18198	Earnings before Interest, Taxes and Depreciation (EBITDA) represent the earnings of a company before interest expense, income taxes and depreciation. It is calculated by taking the pre-tax income and adding back interest expense on debt and depreciation, depletion and amortization and subtracting interest capitalized.

Name	Worldscope Item	Definition
CAPEX	WC04601	<p>Capital Expenditures represent the funds used to acquire fixed assets other than those associated with acquisitions.</p> <p>It includes but is not restricted to:</p> <p>Additions to property, plant and equipment</p> <p>Investments in machinery and equipment.</p>
Free Cash Flow (Funds from Ops)	WC04860	<p>Net Cash Flow – Operating Activities represent the net cash receipts and disbursements resulting from the operations of the company. It is the sum of Funds from Operations, Funds From/Used for Other Operating Activities and Extraordinary Items.</p>
Interest Expense	WC01251	<p>INTEREST EXPENSE represents the service charge for the use of capital before the reduction for interest capitalized. If interest expense is reported net of interest income, and interest income cannot be found the net figure is shown.</p>

## Worldscope (DW) Equity Datatypes

The following rules and principles apply to the calculation of the Datastream Worldscope (DW) equity datatypes. Please note the special rules for ratios below.

### Series construction

- Company data is used at security level.
- The currency of the DW datatypes is the currency of the Worldscope accounts data (datatype ACUR).
- Worldscope interim trailing twelve month fields are used in preference to annuals if the interim data is available for all the required interim periods from the fiscal period 2002.
- The annual equivalent fields are used
  - before fiscal period 2002
 and
  - where the interim trailing twelve month for the item does not exist (after fiscal period 2002)
- Only 'natural frequency' interim data is used (e.g. for France - semi annual and not quarterly).
- If the interim period end date (WC05350A) is not available or missing, the date is calculated from the annual period end date.
- The trailing twelve month fields take account of preliminarily results but not restatements.

- ❑ The last available valid value pads forward until the next valid value becomes available.
- ❑ In the case where the value for the DW is for an earlier fiscal period date than the current fiscal period end date (this may occur where other values are already available for a later period end date), this latest value will be padded though to be used with the latest fiscal period date.

#### **Special rules for Ratios**

- ❑ Values are only calculated where there are Worldscope 'supplied' values (not N/As) available for both the numerator and denominator for the ratio at that date, otherwise the previous value will be padded forward.
- ❑ If either the numerator or denominator is zero or the denominator is negative – a N/A value (rather than a padded value) will be stored for that date.

#### **Retrieval rules**

With Worldscope datatypes, the new values are stored from the fiscal period start date, whereas with these new DW valuation datatypes, new values are stored from the period end date, reflecting more closely when the information would have been known.

## **Worldscope (DW) Equity Index Datatypes**

Please note the special rules for ratios below:

#### **Series construction**

- ❑ The currency of the DW datatypes is the currency used for the other values for the index (datatype SICUR).
- ❑ Where the Worldscope information is displayed in a different currency to the index, the values (including padded values) are converted to the index currency using the exchange rate for the date of the value.
- ❑ These values are calculated weekly (at the weekend) from the base date (using the current constituents) with some recalculations run during the week on ad hoc basis if required (note: the DW datatypes at company level are updated as the data is supplied by from Worldscope).
- ❑ Where companies move sectors or in/out of indices as a results of the constituents review, this recalculation smoothes the impact on the index datatypes (particularly the monetary ones). However, there may still be an impact on the continuity of the series if companies have more recent base dates than the index.

- ❑ No free float factor is used for the Datastream index calculation.
- ❑ Index calculation excludes the values from the aggregate at sector level when -
  - ❑ the security is not the primary security (datatype MAJOR='N') so as to avoid the duplicate accounting (see additional notes below),
  - ❑ and where the Worldscope values are for periods prior to the equity security base date (BDATE) even if the Worldscope data is available.

Note            The exclusion of data according to these rules naturally results in the difference between the index and the equivalent sum of the datatype values for the constituents. There is also specific treatment for companies such as HSBC and Reed Elsevier to ensure that where they have unusual listing structures, this is taken account of (see additional notes at the end).

### **Special rules for Ratios**

- ❑ Values are only used in the calculation of the index ratio if there are Worldscope 'supplied' values (not N/As) available for both the numerator and denominator for the ratio at that date, otherwise the previous value will be padded forward.
- ❑ If the denominator of a constituent company is negative – the values for the numerator and denominator are not used for the calculation of the aggregated value.

### **Retrieval rules**

With Worldscope datatypes, the new values are stored from the fiscal period start date, whereas with these new DW valuation datatypes, new values are stored from the period end date, reflecting more closely when the information would have been known.

### **Special treatment –**

China A index (TOTMKCA) and China index (TOTMKCH):

The China A index is comprised of class A shares of mainland Chinese companies traded on the Shanghai and Shenzhen exchanges and which are investable only by Chinese nationals. The China index is comprised of class H shares of mainland Chinese companies traded on the Hong Kong exchange and which are investable by non-nationals, and class B shares traded in China by non-nationals. Many major Chinese companies issue several classes of shares and therefore have constituents in both indices. The new valuation datatypes reflect data at the company level and so for both Chinese indices the data is included in the sector and market aggregations irrespective of whether the security is a major or minor security (datatype MAJOR is Y or N ). Note that only the H index is included in regional and world indices.

HSBC, Fortis and Dexia are regarded as having dual primary listings as follows :

HSBC: London and Hong Kong

Fortis : Euronext Brussels and Euronext Amsterdam

Dexia : Euronext Brussels and Euronext Paris

They are included in both respective country indices, and so are included in the aggregations for both country and regional indices.

Royal Dutch Shell has two classes of shares, class A and class B. To best reflect the company's listing structure both classes of securities are flagged as the major security (datatype MAJOR =Y) and both classes of shares are included in the UK index (TOTMKUK). To avoid double counting the company's accounts information is only included once in the aggregate.

Reed Elsevier has two parent companies, Reed Elsevier PLC (UK) and Reed Elsevier NV (Netherlands). The two companies are constituents of the UK and Netherlands indices respectively. Accounts information for the individual constituent companies is not available, so this is substituted by published consolidated data. The consolidated accounts information used in the index aggregations are held on a third Datastream code 878023. The Datastream Worldscope datatypes for this code can be displayed and downloaded in the normal way.

## Other useful datatypes

### Associated Datastream price index datatypes

The market and sector datatypes provide a short cut in obtaining details on the market or sector index in which a particular stock resides. There are two sets of datatypes available to obtain relative information: those that retrieve the associated index as a time series so that it can be used in a chart or report that displays index relative information, and those that return the mnemonic of the associated index.

Datatype		Description	Example
Time series	Mnemonic		
MI	INDX	Datastream Market Level 1	Datastream Total Market Country Index
LI	INDXL	Local Market Level 2	Local Markets Index, eg FTSE All Share
FEI	INDEXEG	Datastream Level 3 Sector	ICB supersector
FSI	INDEXFS	Datastream Level 4 Sector	ICB sector
SEI	INDEXSE	Datastream Level 5 Sector	ICB subsector
DSI	INDEXS	Datastream Level 6 Sector	Datastream subsector

The time series datatype returns the relevant index for a given security. For example, using Shell, SHEL(DSI) etc...

The mnemonic datatype returns the index mnemonic. For example, using Vodafone Group, VOD(DSI) returns the Datastream UK Mobile Telecommunications index in a chart program.

The above datatypes can be qualified with an index datatype to retrieve time series for the associated index represented by that datatype. These can be obtained by suffixing the market/sector datatype with the character # followed by the required index datatype. For example, using Vodafone, VOD(DSI#RI) returns the return index for the Datastream UK Mobile Telecommunications index. The DSI and MI datatypes can also be used with the Datastream Worldscope DW datatypes – eg VOD(DSI#DWEV) returns Enterprise Value for the Datastream Mobile Telecommunications index.

### Base or start date (BDATE)

#### Equities

The base date is the date from which Datastream holds information about the issue; for the UK the base date is one day before trading in the stock starts - this allows us to store the issue price. Price, dividend, and earnings data are collected on a daily basis from the base date of the stock.

Where the nature of a company's business has changed materially, due to a merger or the splitting off of one or more divisions, Datastream rebases the stock.

## Indices

The base date is the date from when the indices are based. This is normally the start date for when values are available.

### Datastream sector mnemonic at level 2, 3, 4, 5, or 6 (INDC2/3/4/5/6)

This datatype returns the Datastream sector mnemonic of an equity at levels 2, 3, 4, 5 or 6. For example, BMATR is the mnemonic for the Datastream Basic Material industry at level 2. The INDC6 datatype is equivalent to the INDC datatype. These datatypes can be applied universally to all equities in research markets irrespective of whether the equity is a Datastream index constituent or not.

### ICB codes level 2, 3, 4, or 5 (FTAG2/3/4/5)

This datatype returns a numeric code representing the ICB industry sector at levels 2, 3, 4 or 5. The codes are structured in such a way to show how the detailed sectors at level 5 map to the broader sectors at level 4, 3 and 2. For example, 1000 is the code for the ICB Basic Materials Industry. This datatype can be applied universally to all research equities covered by Datastream. An up to date list of ICB codes can be obtained from the ICB website.

[http://www.icbenchmark.com/icb\\_structure.html](http://www.icbenchmark.com/icb_structure.html)

Datatype	ICB Description	Example using BG Group
FTAG2	ICB industry	0001 = Oil & Gas
FTAG3	ICB supersector	0500 = Oil & Gas
FTAG4	ICB sector	0530 = Oil & Gas Producers
FTAG5	ICB subsector	0537 = Integrated Oil & Gas

### Industrial classification mnemonic (INDC)

This datatype returns the Datastream level 6 industrial classification mnemonic of a stock, for example, SOFTW for software. All the mnemonics are available in Appendix B.

### Industrial group number (INDG)

This datatype returns the Datastream level 6 industrial classification number, for example, 102 for banks. A list of all the numbers are available on the Customer Extranet

<http://extranet.datastream.com/data/Equities/index.htm>

## Industrial group name (INDM)

This datatype returns the Datastream level 6 industrial classification name, for example, 'Brewers'.

Datatype	ICB Description	Example using BG Group
INDM2	ICB industry name	Oil & Gas
INDM3	ICB supersector name	Oil & Gas
INDM4	ICB sector name	Oil & Gas Producers
INDM5	ICB subsector name	Integrated Oil & Gas
INDM	Datastream subsector	Integrated Oil & Gas
ICBSUM	Datastream Level 6 subsector mnemonic	OILIN

All the mnemonics are available in Appendix B.

## ICB classification mnemonics

### ICB Classification Datatypes

The following datatypes can be used with Datastream constituent lists/country lists or individual securities.

ICB Classification Level	Code	Example	Name	Example
Industry	ICBIC	1000	ICBIN	Basic Materials
Supersector	CBSSC	1300	ICBSSN	Basic Resources
Sector	ICBSC	1700	ICBSN	Industrial Metals
Subsector	ICBSUC	1753	ICBSUN	Aluminium
ICB Flag Indicator	ICBFLG #	Y or N		

# indicates if a security is in the FTSE Dow Jones ICB universe.

### Customers rights to use ICB datatypes and associated Datastream classification datatypes on Datastream

The ICB datatypes and related Datastream datatypes such as FTAG3, INDM and INDC can be accessed via Datastream Advance, Advance for Office, DDL and Dataworks Enterprise. Customers shall have the right to download a whole country or sector at one time. All Customers who have non-Excel download functionalities and who wish to download more than a whole country or sector will require a licence with FTSE. For further details, customers should contact

ICB – <http://www.icbenchmark.com/contact.html>

## **Mnemonic (MNEM)**

This is a unique identification code, assigned by Datastream. It can be used to access data for a particular issue on all research programs.

## **Appendix B**

<b>Sector classifications</b>	<b>45</b>
<b>Country indices</b>	<b>55</b>
<b>Regional indices</b>	<b>58</b>
<b>Country indices in US\$</b>	<b>60</b>

## Industry mnemonics and code numbers

The table below gives a breakdown of the Datastream Global Equity Index hierarchy based on ICB. The changes were effective 9 March 2008.

**Key:**

- Level 2 - Equates to the ICB industry level, dividing the total market into 10 Industries and covers all the sectors within each group in each region or country.
- Level 3 - Equates to the ICB supersector level.
- Level 4 - Equates to the ICB sector level.
- Level 5 - Equates to the ICB subsector.
- Level 6 - Datastream subsector level.

The classification of Investment Trusts will remain the same due to the current level of classification that is already employed by Datastream.

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
Oil & Gas					OILGS
	Oil & Gas				OILGS
		Oil & Gas Producers			OILGP
			Exploration & Production		OILEP
				Exploration & Production	OILEP
			Integrated Oil & Gas		OILIN
				Integrated Oil & Gas	OILIN
		Oil Equipment & Services			OILES
			Oil Equipment & Services		OILSV
				Oil Equipment & Services	OILSV
			Pipelines		PIPEL
				Pipelines	PIPEL
		Alternative Energy			ALTEN
			Renewable Energy Equipment		RENEE
				Renewable Energy Equipment	RENEE
			Alternative Fuels		ALTFL
				Alternative Fuels	ALTFL
Basic Materials					BMATR
	Chemicals				CHMCL
		Chemicals			CHMCL

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
			Commodity Chemicals		CHEMS
				Commodity Chemicals	CHEMS
			Specialty Chemicals		CHMSP
				Specialty Chemicals	CHMSP
	Basic Resources				BRESR
		Forestry & Paper			FSTPA
			Forestry		FORST
				Forestry	FORST
		Industrial Metals & Mining			INDMT
			Aluminum		ALUMN
				Aluminum	ALUMN
			Nonferrous Metals		NOFMS
				Nonferrous Metals	NOFMS
			Iron & Steel		STEEL
				Iron & Steel	STEEL
		Mining			MNING
			Coal		COALM
				Coal	COALM
			Diamonds & Gemstones		DIAMD
				Diamonds & Gemstones	DIAMD
			General Mining		MINES
				General Mining	MINES
			Gold Mining		GOLDS
				Gold Mining	GOLDS
			Platinum & Precious Metals		PLTNM
				Platinum & Precious Metals	PLTNM
Industrials					INDUS
	Construction & Materials				CNSTM
		Construction & Materials			CNSTM
			Building Materials & Fixtures		BMATS
				Building Materials & Fixtures	BMATS
			Heavy Construction		HVYCN
				Heavy Construction	HVYCN
	Industrial Goods & Services				INDGS
		Aerospace & Defense			AERSP

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
			Aerospace		AEROS
				Aerospace	AEROS
			Defense		DEFEN
				Defense	DEFEN
		General Industrials			GNIND
			Containers & Packaging		CONPK
				Containers & Packaging	CONPK
			Diversified Industrials		DIVIN
				Diversified Industrials	DIVIN
		Electronic & Electric Equipment			ELTNC
			Electrical Components & Equipment		ELEQP
				Electrical Components & Equipment	ELEQP
			Electronic Equipment		ELETR
				Electronic Equipment	ELETR
		Industrial Engineering			INDEN
			Commercial Vehicles & Trucks		COMMV
				Commercial Vehicles & Trucks	COMMV
			Industrial Machinery		IMACH
				Industrial Machinery	IMACH
		Industrial Transportation			INDTR
			Delivery Services		DELSV
				Delivery Services	DELSV
			Marine Transportation		MARIN
				Marine Transportation	MARIN
			Railroads		RAILS
				Railroads	RAILS
			Transportation Services		TRNSV
				Transportation Services	TRNSV
			Trucking		TRUCK
				Trucking	TRUCK
		Support Services			SUPSV
			Business Support Services		BUSUP
				Business Support Services	BUSUP

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
			Business Training & Employment Agencies		BUSTE
				Business Training & Employment Agencies	BUSTE
			Financial Administration		FINAD
				Financial Administration	FINAD
			Industrial Suppliers		INSUP
				Industrial Suppliers	INSUP
			Waste & Disposal Services		WASTE
				Waste & Disposal Services	WASTE
Consumer Goods					CNSMG
	Automobiles & Parts				AUTMB
		Automobiles & Parts			AUTMB
			Automobiles		AUTOS
				Automobiles	AUTOS
			Auto Parts		AUPRT
				Auto Parts	AUPRT
			Tires		TYRES
				Tires	TYRES
	Food & Beverage				FDBEV
		Beverages			BEVES
			Brewers		BREWS
				Brewers	BREWS
			Distillers & Vintners		DISTV
				Distillers & Vintners	DISTV
			Soft Drinks		SOFTD
				Soft Drinks	SOFTD
		Food Producers			FOODS
			Farming & Fishing		FMFSH
				Farming & Fishing	FMFSH
			Food Products		FDPRD
				Food Products	FDPRD
	Personal & Household Goods				PERHH
		Household Goods & Home Construction			HHOLD

<b>ICB Industry / Datastream Level 2</b>	<b>ICB Supersector/ Datastream Level 3</b>	<b>ICB Sector Datastream Level 4</b>	<b>ICB Subsector Datastream Level 5</b>	<b>Datastream Level 6</b>	<b>Mnemonic</b>
			Durable Household Products		DURHP
				Durable Household Products	DURHP
			Nondurable Household Products		NDRHP
				Nondurable Household Products	NDRHP
			Furnishings		FURNS
				Furnishings	FURNS
			Home Construction		HOMES
				Home Construction	HOMES
		Leisure Goods			LEISG
			Consumer Electronics		CNELE
				Consumer Electronics	CNELE
			Recreational Products		RECPR
				Recreational Products	RECPR
			Toys		TOYSG
				Toys	TOYSG
		Personal Goods			PERSG
			Clothing & Accessories		CLTHG
				Clothing & Accessories	CLTHG
			Footwear		FOOTW
				Footwear	FOOTW
			Personal Products		PRSNL
				Personal Products	PRSNL
		Tobacco			TOBAC
			Tobacco		TOBAC
				Tobacco	TOBAC
Healthcare					HLTHC
	Healthcare				HLTHC
		Healthcare Equipment & Services			HCEQS
			Healthcare Providers		HCPRO
				Healthcare Providers	HCPRO
			Medical Equipment		MEDEQ
				Medical Equipment	MEDEQ
			Medical Supplies		MEDSP
				Medical Supplies	MEDSP
		Pharmaceuticals & Biotechnology			PHARM
			Biotechnology		BIOTC

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
				Biotechnology	BIOTC
			Pharmaceuticals		PHRMC
				Pharmaceuticals	PHRMC
Consumer Services					CNSMS
	Retail				RTAIL
		Food & Drug Retailers			FDRGR
			Drug Retailers		DGRET
				Drug Retailers	DGRET
			Food Retailers & Wholesalers		FDRET
				Food Retailers & Wholesalers	FDRET
		General Retailers			GNRET
			Apparel Retailers		APRET
				Apparel Retailers	APRET
			Broadline Retailers		BDRET
				Broadline Retailers	BDRET
			Home Improvement Retailers		HIMPR
				Home Improvement Retailers	HIMPR
			Specialized Consumer Services		SPCSV
				Specialized Consumer Services	SPCSV
			Specialty Retailers		SPRET
				Specialty Retailers	SPRET
	Media				MEDIA
		Media			MEDIA
			Broadcasting & Entertainment		BRDEN
				Broadcasting & Entertainment	BRDEN
			Media Agencies		MEDAG
				Media Agencies	MEDAG
			Publishing		PUBLS
				Publishing	PUBLS
	Travel & Leisure				TRLES
		Travel & Leisure			TRLES
			Airlines		AIRLN
				Airlines	AIRLN
			Gambling		GAMNG
				Gambling	GAMNG

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
			Hotels		HOTEL
				Hotels	HOTEL
			Recreational Services		RECSV
				Recreational Services	RECSV
			Restaurants & Bars		RESTS
				Restaurants & Bars	RESTS
			Travel & Tourism		TRAVL
				Travel & Tourism	TRAVL
Telecommunic ations					TELCM
	Telcecommunicati ons				TELCM
		Fixed Line Telecommunic ations			TELFL
			Fixed Line Telecommunications		TELFL
				Fixed Line Telecommunications	TELFL
		Mobile Telecommunic ations			TELMB
			Mobile Telecommunications		TELMB
				Mobile Telecommunications	TELMB
Utilities					UTILS
	Utilities				UTILS
		Electricity			ELECT
			Conventional Electricity		CNVEL
				Conventional Electricity	CNVEL
			Alternative Energy		ALTEL
				Alternative Energy	ALTEL
		Gas, Water & Multiutilities			GWMUT
			Gas Distribution		GASDS
				Gas Distribution	GASDS
			Multiutilities		MTUTL
				Multiutilities	MTUTL
			Water		WATER
				Water	WATER
Financials					FINAN
	Banks				BANKS

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
		Banks			BANKS
			Banks		BANKS
				Banks	BANKS
	Insurance				INSUR
		Nonlife insurance			NLINS
			Full Line Insurance		FLINS
				Full Line Insurance	FLINS
			Insurance Brokers		INSBR
				Insurance Brokers	INSBR
			Property & Casualty Insurance		PCINS
				Property & Casualty Insurance	PCINS
			Reinsurance		REINS
				Reinsurance	REINS
		Life Insurance			LFINS
			Life Insurance		LFINS
	Real Estate				RLEST
		Real Estate Investment & Services			RLISV
			Real Estate Holding & Development		RLDEV
				Real Estate Holding & Development	RLDEV
			Real Estate Services		RLSRV
				Real Estate Services	RLSRV
		Real Estate Investment Trusts			REITS
			Industrial & Office REITs		RITIO
				Industrial & Office REITs	RITIO
			Retail REITs		RITRT
				Retail REITs	RITRT
			Residential REITs		RITRS
				Residential REITs	RITRS
			Diversified REITs		RITDV
				Diversified REITs	RITDV
			Specialty REITs		RITSP
				Specialty REITs	RITSP
			Mortgage REITs		RITMG
				Mortgage REITs	RITMG
			Hotel & Lodging REITs		RITHL
				Hotel & Lodging REITs	RITHL
	Financial Services				FINSV

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
		Financial Services			FNSVS
			Asset Managers		ASSET
				Asset Managers	ASSET
			Consumer Finance		CNFIN
				Consumer Finance	CNFIN
			Specialty Finance		SPFIN
				Specialty Finance	SPFIN
			Investment Services		INVSV
				Investment Services	INVSV
			Mortgage Finance		MORTF
				Mortgage Finance	MORTF
	Equity Investment Instruments				EQINV
		Equity Investment Instruments			EQINV
			Equity Investment Instruments		EQINV
				Investment Companies	INVNK
				Investment Trusts	ITINT
				Private Equity	ITPEQ
				Venture Capital Trusts	ITVCT
		Nonequity Investment Instruments			NEINV
			Nonequity Investment Instruments		NEINV
				Exchange Traded Funds	EXTRF
				Housing Income Investment Trusts	ITHSI
				Open Ended Investment Companies	OEINC
				Offshore Funds	OFFSH
				Currency Funds	CURFD
				Other Investment Trusts	INVTO
				Split Capital Investment Trusts	ITSPL
				Authorised Unit Trusts	UNITS
				Insurance & Property Funds	INSPF
				Property Unit Trust	PRPUT
				Commodity Unit Trusts	COMUT
				Mutual Funds	MUTFS
				Money Market Funds	MMFDS
				Pension Funds	PENSF
				Hedge Funds	HEDGE
Technology					TECNO

ICB Industry / Datastream Level 2	ICB Supersector/ Datastream Level 3	ICB Sector Datastream Level 4	ICB Subsector Datastream Level 5	Datastream Level 6	Mnemonic
	Technology				TECNO
		Software & Computer Services			SFTCS
			Computer Services		CMPSV
				Computer Services	CMPSV
			Internet		INTNT
				Internet	INTNT
			Software		SOFTW
				Software	SOFTW
		Technology Hardware & Equipment			TECHD
			Computer Hardware		COMPH
				Computer Hardware	COMPH
			Electronic Office Equipment		OFFEQ
				Electronic Office Equipment	OFFEQ
			Semiconductors		SEMIC
				Semiconductors	SEMIC
			Telecommunications Equipment		TELEQ
				Telecommunications Equipment	TELEQ

A number of standalone indices are also available.

Telecom, Media, Technology (TMT)	TLMIT
Market index excluding Telecom, Media, Technology (TMT)	TOTXT
Non Financials	TOTLI
Non Financials including Resources	RESOR
Financials	TOTLE
Telecom, Media, Technology	TOTXL
Non Financials excluding Resources	TOTLX
Total Market ex Resources	TOTXR
Consumer Discretionary	CNDIS
Consumer Staples	CNSTA

## Country indices

Country	Country Code	Approx. no. of stocks	Base date	Total market index mnemonic	List mnemonic	Datatypes
Argentina	AR	50	Jan 1988	TOTMKAR	LTOTMKAR	Key datatypes
Australia	AU	160	Jan 1973	TOTMKAU	LTOTMKAU	Key datatypes
Austria	OE	50	Jan 1973	TOTMKOE	LTOTMKOE	Key datatypes
Belgium	BG	90	Jan 1973	TOTMKBG	LTOTMKBG	Key datatypes
Brazil	BR	100	July 1994	TOTMKBR	LTOTMKBR	Key datatypes but not BP
Bulgaria	BL	34	Oct 2000	TOTMKBL	LTOTMKBL	Key datatypes but not PC, BP
Canada	CN	250	Jan 1973	TOTMKCN	LTOTMKCN	Key datatypes
Chile	CL	50	Jul 1989	TOTMKCL	LTOTMKCL	Key datatypes
China A shares	CA	100	Sept 1991	TOTMKCA	LTOTMKCA	Key datatypes
China H+B shares	CH	50	Aug 1991	TOTMKCH	LTOTMKCH	Key datatypes
Colombia	CB	50	Jan 1992	TOTMKCB	LTOTMKCB	Key datatypes
Cyprus	CP	50	Dec 1992	TOTMKCP	LTOTMKCP	Key datatypes but not PC, BP
Czech Republic	CZ	50	Nov 1993	TOTMKCZ	LTOTMKCZ	Key datatypes
Denmark	DK	50	Jan 1973	TOTMKDK	LTOTMKDK	Key datatypes
Finland	FN	50	Mar 1988	TOTMKFN	LTOTMKFN	Key datatypes
France	FR	250	Jan 1973	TOTMKFR	LTOTMKFR	Key datatypes
Germany	BD	250	Jan 1973	TOTMKBD	LTOTMKBD	Key datatypes plus VZ, VY
Greece	GR	50	Jan 1988	TOTMKGR	LTOTMKGR	Key datatypes
Hungary	HN	50	June 1991	TOTMKHN	LTOTMKHN	Key datatypes
Hong Kong	HK	130	Jan 1973	TOTMKHK	LTOTMKHK	Key datatypes
India	IN	100	Jan 1990	TOTMKIN	LTOTMKIN	Key datatypes
Indonesia	ID	50	Apr 1990	TOTMKID	LTOTMKID	Key datatypes
Ireland	IR	50	Jan 1973	TOTMKIR	LTOTMKIR	Key datatypes
Israel	IS	50	Jan 1992	TOTMKIS	LTOTMKIS	Key datatypes
Italy	IT	160	Jan 1973	TOTMKIT	LTOTMKIT	Key datatypes
Japan	JP	1000	Jan 1973	TOTMKJP	LTOTMKJP	Key datatypes
Korea	KO	100	Jan 1987	TOTMKKO	LTOTMKKO	Key datatypes
Luxembourg	LX	35	Feb 1992	TOTMKLX	LTOTMKLX	Key datatypes but not PC
Malaysia	MY	90	Jan 1986	TOTMKMY	LTOTMKMY	Key datatypes
Mexico	MX	90	Jan 1988	TOTMKMX	LTOTMKMX	Key datatypes
Netherlands	NL	130	Jan 1973	TOTMKNL	LTOTMKNL	Key datatypes
New Zealand	NZ	50	Jan 1988	TOTMKNZ	LTOTMKNZ	Key datatypes
Norway	NW	50	Jan 1980	TOTMKNW	LTOTMKNW	Key datatypes
Pakistan	PK	50	Dec 1996	TOTMKPK	LTOTMKPK	Key datatypes
Philippines	PH	50	Sep 1987	TOTMKPH	LTOTMKPH	Key datatypes
Peru	PE	50	Jan 1994	TOTMKPE	LTOTMKPE	Key datatypes
Poland	PO	50	Mar 1994	TOTMKPO	LTOTMKPO	Key datatypes but not PC
Portugal	PT	50	Jan 1990	TOTMKPT	LTOTMKPT	Key datatypes

Country	Country Code	Approx. no. of stocks	Base date	Total market index mnemonic	List mnemonic	Datatypes
Romania	RM	50	Dec 1996	TOTMKRM	LTOTMKRM	Key datatypes but not PC, BP
Russia	RS	50	June 1994	TOTMKRS	LTOTMKRS	Key datatypes
Singapore	SG	100	Jan 1973	TOTMKSG	LTOTMKSG	Key datatypes
Slovenia	SJ	30	Dec 1998	TOTMKSJ	LTOTMKSJ	Key datatypes
South Africa	SA	70	Jan 1973	TOTMKSA	LTOTMKSA	Key datatypes
Spain	ES	120	Jan 1986	TOTMKES	LTOTMKES	Key datatypes
Sri Lanka	CY	50	June 1987	TOTMKCY	LTOTMKCY	Key datatypes
Sweden	SD	70	Jan 1982	TOTMKSD	LTOTMKSD	Key datatypes
Switzerland	SW	150	Jan 1973	TOTMKSW	LTOTMKSW	Key datatypes
Taiwan	TA	70	Sep 1987	TOTMKTA	LTOTMKTA	Key datatypes
Thailand	TH	50	Jan 1987	TOTMKTH	LTOTMKTH	Key datatypes
Turkey	TK	50	Jan 1988	TOTMKTK	LTOTMKTK	Key datatypes
UK	UK	550	Jan 1965	TOTMKUK	LTOTMKUK	Key datatypes plus RN, DN
US	US	1000	Jan 1973	TOTMKUS	LTOTMKUS	Key datatypes
Venezuela	VE	50	Jan 1990	TOTMKVE	LTOTMKVE	Key datatypes but not PC, BP

The list DSGLOBAL contains the current datastream Global country total market indices.

## Datatypes available

Key	Other	Page No
	Currency	SICUR 19
DY	Dividend yield	19
DY.R	Dividend yield, recalculated	19
	Dividend yield - net (UK only)	YN 19
MV	Market value	20
MV.R	Market value, recalculated	20
FS	Number of falls	21
RS	Number of rises	21
UC	Number unchanged	21
PC	Price cashflow	22
PE	Price/earnings ratio	23
PE.R	Price/earnings ratio, recalculated	23
PI	Price index, default	24
PI.R	Price index, recalculated	24
RI	Return index	26
RI.R	Return index, recalculated	26
	Return index - net (UK only)	RN 26
VA	Turnover by value (available at market level only)	27
VO	Turnover by volume	27

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	Turnover by volume (Germany only)	VZ	28
	Turnover by value (Germany only)	VY	28
	Dividend yield - net (UK only)	YN	29
DW	Datastream Worldscope		33
DWSL	Sales (Revenue)		33
DWNP	Net Profit (Income)		33
DWNM	Net (Profit) Margin		33
DWND	Net Debt		33
DWEN	Employees No		33
DWTA	Total Assets		33
DWEV	Enterprise Value		33
DWSE	Common / Shareholders' Equity		33
DWRE	ROE		33
DWEB	EBIT		33
DWED	EBITDA		33
DWCX	CAPEX		33
DWFC	Net Cash Flow – Operating Activities (Funds from Operations)		34
DWIC	Interest charge Coverage		34
DWEE	EV/EBITDA		34

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## Regional indices

Region	Regional Code	Approx. no. of stocks	Base date	Total markets index mnemonics	List available	Datatypes
Americas	AM	1650	Jan 1973	TOTMKAM	LTOTMKAM	Key Datatypes
Asia	AS	1890	Jan 1973	TOTMKAS	LTOTMKAS	Key Datatypes
Asia ex Japan	AJ	890	Jan 1973	TOTMKAJ	LTOTMKAJ	Key Datatypes
Australasia	AZ	210	Jan 1973	TOTMKAZ	LTOTMKAZ	Key Datatypes
Benelux	BX	220	Jan 1973	TOTMKBL	LTOTMKBL	Key Datatypes
BRIC	BC	300	July 1994	TOTMKBC	LTOTMKBC	Key datatypes
Developed Markets	DV	4800	Jan 1973	TOTMKDV	LTOTMKDV	Key Datatypes
Developed Markets ex USA	EF	3645	Jan 1973	TOTMKEF	LTOTMKEF	Key Datatypes
Emerging Markets	EK	1480	Jan 1995	TOTMKEK	LTOTMKEK	Key Datatypes
Emerging Europe	UE	360	Jan 1994	TOTMKUE	LTOTMKUE	Key datatypes
EU Accession Countries	UA	210	Jan 1994	TOTMKUA	LTOTMKUA	Key datatypes
Europe	ER	2450	Jan 1973	TOTMKER	LTOTMKER	Key Datatypes
Europe EMU only	EM	1285	Jan 1973	TOTMKEM	LTOTMKEM	Key Datatypes
Europe ex emerging markets	EE	2150	Jan 1973	TOTMKEE	LTOTMKEE	Key Datatypes
Europe ex EMU	EZ	870	Jan 1973	TOTMKEZ	LTOTMKEZ	Key Datatypes
Europe ex UK	EX	1900	Jan 1973	TOTMKEX	LTOTMKEX	Key Datatypes
Europe & Far East	EA	3800	Jan 1973	TOTMKEA	LTOTMKEA	Key Datatypes
European Union	EU	1950	Jan 1973	TOTMKEU	LTOTMKEU	Key Datatypes
Far East	FE	1350	Jan 1973	TOTMKFE	LTOTMKFE	Key Datatypes
Latin America	LA	410	July 1994	TOTMKLA	LTOTMKLA	Key Datatypes
Non-European Union	NE	500	Jan 1973	TOTMKNE	LTOTMKNE	Key Datatypes
North America	NA	1250	Jan 1973	TOTMKNA	LTOTMKNA	Key Datatypes
Pacific	PC	1900	Jan 1973	TOTMKPC	LTOTMKPC	Key Datatypes
Scandinavia	SC	220	Jan 1973	TOTMKSC	LTOTMKSC	Key Datatypes
South East Asia	SE	340	Jan 1973	TOTMKSE	LTOTMKSE	Key Datatypes
Southern Europe	SS	380	Jan 1973	TOTMKSS	LTOTMKSS	Key Datatypes
World	WD	6330	Jan 1973	TOTMKWD	LTOTMKWD	Key Datatypes
World ex Developed Europe	WX	4260	Jan 1973	TOTMKWX	LTOTMKWX	Key datatypes
World ex EMU	WE	5040	Jan 1973	TOTMKWE	LTOTMKWE	Key Datatypes
World ex Japan	WJ	5300	Jan 1973	TOTMKWJ	LTOTMKWJ	Key Datatypes
World ex UK	WK	5770	Jan 1973	TOTMKWK	LTOTMKWK	Key Datatypes
World ex USA	WU	5300	Jan 1973	TOTMKWU	LTOTMKWU	Key Datatypes



## Datastream Global Country Indices: US Dollar

	<b>Mnemonic</b>	<b>Start date</b>
Argentina-Datastream market index	TOTMAR\$	Jan 1988
Australia-Datastream market index	TOTMAU\$	Jan 1973
Austria-Datastream market index	TOTMOE\$	Jan 1973
Belgium-Datastream market index	TOTMBG\$	Jan 1973
Canada-Datastream market index	TOTMCN\$	Jan 1973
Chile-Datastream market index	TOTMCL\$	July 1989
China-Datastream market index	TOTMCH\$	Aug 1991
Denmark-Datastream market index	TOTMDK\$	Jan 1973
Finland-Datastream market index	TOTMFN\$	Mar 1988
France-Datastream market index	TOTMFR\$	Jan 1973
Germany-Datastream market index	TOTMBD\$	Jan 1973
Greece-Datastream market index	TOTMGR\$	Jan 1986
Hong Kong-Datastream market index	TOTMHK\$	Jan 1973
Indonesia-Datastream market index	TOTMID\$	April 1990
Ireland-Datastream market index	TOTMIR\$	Jan 1973
Italy-Datastream market index	TOTMIT\$	Jan 1973
Japan-Datastream market index	TOTMJP\$	Jan 1973
Malaysia-Datastream market index	TOTMMY\$	Jan 1986
Mexico-Datastream market index	TOTMMX\$	Jan 1988
Netherlands-Datastream market index	TOTMNL\$	Jan 1973
New Zealand-Datastream market index	TOTMNZ\$	Jan 1988
Norway-Datastream market index	TOTMNW\$	Jan 1980
Philippines-Datastream market index	TOTMPH\$	Sept 1987
Poland-Datastream market index	TOTMPO\$	Mar 1994
Portugal-Datastream market index	TOTMPT\$	Jan 1990
Singapore-Datastream market index	TOTMSG\$	Jan 1973
South Africa-Datastream market index	TOTMSA\$	Jan 1973
South Korea-Datastream market index	TOTMKO\$	Sept 1987
Spain-Datastream market index	TOTMES\$	Mar 1987
Sweden-Datastream market index	TOTMSD\$	Jan 1982
Taiwan-Datastream market index	TOTMTA\$	Sept 1987
Thailand-Datastream market index	TOTMTH\$	Jan 1987
Turkey-Datastream market index	TOTMTK\$	Jan 1988
UK-Datastream market index	TOTMUK\$	Dec 1964
Venezuela-Datastream market index	TOTMVE\$	Jan 1990

Datatypes available: PI, RI, MV and DY.

# Appendix C

**Other Datastream calculated equity indices 62**

## Other equity indices

### Datastream calculated indices

For some non-Datastream indices, Datastream has permission from the source index agency or exchange to calculate indices that are not currently calculated or made available by the index agency themselves. For these indices, the index datatype includes “DS” in the title to distinguish them from index datatypes calculated directly by the index agency or exchange. For example, ASXAORD(DSDY) returns the Datastream calculated dividend yield for the ASX All Ords Index. There are 5 Datastream calculated index datatypes.

Datastream calculated turnover by volume	(DSVO)
Datastream calculated market value	(DSMV)
Datastream calculated market value	(DSMV)
Datastream calculated return index	(DSRI)
Datastream calculated dividend yield	(DSDY)
Datastream calculated price earnings ratio	(DSPE)
Datastream calculated turnover by value	(DSVA)

The datatype definitions for Datastream-calculated indices are the same as the Datastream Global indices. The list DSCALC contains the available Datastream calculated indices.

### DSCALC

NAME	Mnemonic	DSVO	DSMV	DSRI	DSDY	DSPE	DSVA
Australia							
ASX ALL ORDINARIES	ASXAORD	NO	NO	NO	YES	YES	NO
ASX SMALL INDUSTRIALS	ASXSIND	NO	NO	NO	YES	YES	NO
ASX SMALL ORDINARIES	ASXSORD	NO	NO	NO	YES	YES	NO
ASX SMALL RESOURCES	ASXSRES	NO	NO	NO	YES	YES	NO
S&P/ASX 100	ASX100I	NO	NO	NO	YES	YES	NO
S&P/ASX 100 INDUSTRIALS	ASX1IND	NO	NO	NO	YES	YES	NO
S&P/ASX 100 RESOURCES	ASX1RES	NO	NO	NO	YES	YES	NO
S&P/ASX 20	ASX20LD	NO	NO	NO	YES	YES	NO
S&P/ASX 200	ASX200I	NO	NO	NO	YES	YES	NO

NAME	Mnemonic	DSVO	DSMV	DSRI	DSDY	DSPE	DSVA
S&P/ASX 200 A-REIT	ASG2PT1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 CONS DISCR	ASG2CD1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 CONS STAPLES	ASG2CS1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 ENERGY	ASG2E11	NO	NO	NO	YES	YES	NO
S&P/ASX 200 FIN EX-A-REIT	ASG2XP1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 FINANCIALS	ASG2FN1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 HEALTHCARE	ASG2HC1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 INDUSTRIALS	ASX2IND	NO	NO	NO	YES	YES	NO
S&P/ASX 200 INDUSTRIALS	ASG2ID1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 IT	ASG2IT1	NO	NO	NO	YES	YES	NO
S&P/ASX 200 MATERIALS	ASG2M11	NO	NO	NO	YES	YES	NO
S&P/ASX 200 RESOURCES	ASX2RES	NO	NO	NO	YES	YES	NO
S&P/ASX 200 T/CM SERVICES	ASG2T11	NO	NO	NO	YES	YES	NO
S&P/ASX 200 UTILITIES	ASG2U11	NO	NO	NO	YES	YES	NO
S&P/ASX 300	ASX300I	NO	NO	NO	YES	YES	NO
S&P/ASX 300 CONS DISCR	ASG3CD1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 CONS STAPLES	ASG3CS1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 ENERGY	ASG3E11	NO	NO	NO	YES	YES	NO
S&P/ASX 300 FIN EX PROP TRUST	ASG3XP1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 FINANCIALS	ASG3FN1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 HEALTHCARE	ASG3HC1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 INDUSTRIALS	ASG3ID1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 INDUSTRIALS	ASX3IND	NO	NO	NO	YES	YES	NO
S&P/ASX 300 IT	ASG3IT1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 MATERIALS	ASG3M11	NO	NO	NO	YES	YES	NO
S&P/ASX 300 PROPERTY TRUSTS	ASG3PT1	NO	NO	NO	YES	YES	NO
S&P/ASX 300 RESOURCES	ASX3RES	NO	NO	NO	YES	YES	NO
S&P/ASX 300 T/CM SERVICES	ASG3T11	NO	NO	NO	YES	YES	NO
S&P/ASX 300 UTILITIES	ASG3U11	NO	NO	NO	YES	YES	NO
S&P/ASX 50	ASX50LD	NO	NO	NO	YES	YES	NO
S&P/ASX MIDCAP 50	ASXM50I	NO	NO	NO	YES	YES	NO
S&P/ASX MIDCAP 50 INDUSTRIALS	ASXMIND	NO	NO	NO	YES	YES	NO
S&P/ASX MIDCAP 50 RESOURCES	ASXMRES	NO	NO	NO	YES	YES	NO
<b>Austria</b>							
ATX - AUSTRIAN TRADED INDEX	ATXINDX	YES	YES	YES	YES	YES	NO
AUSTRIAN ATX PRIME	ATXIN50	NO	YES	YES	YES	YES	NO
<b>Belgium</b>							
BEL 20	BGBEL20	NO	YES	YES	YES	YES	NO
ING 30	BKBRLAM	NO	YES	YES	NO	NO	NO
<b>Denmark</b>							

NAME	Mnemonic	DSVO	DSMV	DSRI	DSDY	DSPE	DSVA
OMX COPENHAGEN (OMXC20)	DKKFXIN	NO	NO	YES	YES	YES	NO
<b>France</b>							
FRANCE CAC 40	FRCAC40	YES	NO	NO	YES	YES	NO
SBF 120	FSBF120	YES	NO	NO	YES	YES	NO
SBF 250	FSBF250	YES	NO	NO	YES	YES	YES
SBF 80	FRSBF80	YES	NO	NO	YES	YES	YES
<b>Germany</b>							
DAX 30 PERFORMANCE	DAXINDX	NO	YES	NO	YES	YES	NO
MDAX FRANKFURT	MDAXIDX	NO	YES	NO	YES	YES	NO
MIDCAP MARKET 'PERF' (XETRA)	PRIMMID	NO	YES	NO	YES	YES	NO
CDAX GENERAL 'PERF' INDEX	CDAXGEN	NO	YES	NO	YES	YES	NO
CLASSIC ALL SHARE (XETRA)	PRIMCLS	NO	YES	NO	YES	YES	NO
TECDAX (XETRA)	PRIMDAX	NO	YES	NO	YES	YES	NO
TECH ALL SHARE (XETRA)	PRIMTEC	NO	YES	NO	YES	YES	NO
HDAX (XETRA)	PRIMHDX	NO	YES	NO	YES	YES	NO
SDAX PERFORMANCE	SDAXIDX	NO	YES	NO	YES	YES	NO
PRIME ALL SHARE (XETRA)	PRIMALL	NO	YES	NO	YES	YES	NO
PRIME AUTOMOBILE (XETRA)	PRIMAUT	NO	YES	NO	YES	YES	NO
PRIME BANKS (XETRA)	PRIMBNK	NO	YES	NO	YES	YES	NO
PRIME BASIC RESOURCES XETRA	PRIMRES	NO	YES	NO	YES	YES	NO
PRIME CHEMICALS (XETRA)	PRIMCHM	NO	YES	NO	YES	YES	NO
PRIME CONSTRUCTION (XETRA)	PRIMCON	NO	YES	NO	YES	YES	NO
PRIME CONSUMER (XETRA)	PRIMCYC	NO	YES	NO	YES	YES	NO
PRIME FINANCIAL SERVICES (XETRA)	PRIMFIN	NO	YES	NO	YES	YES	NO
PRIME FOOD & BEVERAGES XETRA	PRIMBEV	NO	YES	NO	YES	YES	NO
PRIME INDUSTRIAL (XETRA)	PRIMIND	NO	YES	NO	YES	YES	NO
PRIME INSURANCE (XETRA)	PRIMINS	NO	YES	NO	YES	YES	NO
PRIME MEDIA (XETRA)	PRIMMED	NO	YES	NO	YES	YES	NO
PRIME PHARMA & HEALTH (XETRA)	PRIMHLT	NO	YES	NO	YES	YES	NO
PRIME RETAIL (XETRA)	PRIMRET	NO	YES	NO	YES	YES	NO
PRIME SOFTWARE (XETRA)	PRIMSFT	NO	YES	NO	YES	YES	NO
PRIME TECHNOLOGY (XETRA)	PRIMTCH	NO	YES	NO	YES	YES	NO
PRIME TELECOMM (XETRA)	PRIMTEL	NO	YES	NO	YES	YES	NO
PRIME TRANSPORT & LOGIS. (XETRA)	PRIMTRN	NO	YES	NO	YES	YES	NO
PRIME UTILITIES (XETRA)	PRIMUTL	NO	YES	NO	YES	YES	NO
<b>Hong Kong</b>							
HANG SENG	HNGKNGI	YES	YES	YES	NO	NO	NO
HANG SENG CHINA ENTERPRISES	HKHCHIE	YES	YES	NO	NO	NO	NO

NAME	Mnemonic	DSVO	DSMV	DSRI	DSDY	DSPE	DSVA
HANG SENG CHINA AFFILIATED CORP	HKHCHAF	NO	YES	NO	NO	NO	NO
HANG SENG COMMERCIAL & INDUSTRIAL	HKHSCAI	NO	YES	NO	NO	NO	NO
HANG SENG COMP CONGLOMERATES	HKHCONG	NO	YES	NO	NO	NO	NO
HANG SENG COMP CONSUMER GOODS	HKHCONS	NO	YES	NO	NO	NO	NO
HANG SENG COMP FINANCIALS	HKHFINC	NO	YES	NO	NO	NO	NO
HANG SENG COMP INDUSTRIAL GOODS	HKHINDG	NO	YES	NO	NO	NO	NO
HANG SENG COMP INFO TECHNOLOGY	HKHINFO	NO	YES	NO	NO	NO	NO
HANG SENG COMP PROP & CONSTRUCT	HKHPROP	NO	YES	NO	NO	NO	NO
HANG SENG COMP SERVICES	HKHSERV	NO	YES	NO	NO	NO	NO
HANG SENG COMP UTILITIES	HKHUTIL	NO	YES	NO	NO	NO	NO
HANG SENG COMPOSITE	HKHCOMP	NO	YES	NO	NO	NO	NO
HANG SENG FINANCE	HKHSFIN	NO	YES	NO	NO	NO	NO
HANG SENG HK LARGE CAP	HKHHKLC	NO	YES	NO	NO	NO	NO
HANG SENG HK MIDCAP	HKHHKMC	NO	YES	NO	NO	NO	NO
HANG SENG HK SMALL CAP	HKHSMAL	NO	YES	NO	NO	NO	NO
HANG SENG MAINLAND COMP	HKHMLCI	NO	YES	NO	NO	NO	NO
HANG SENG PROPERTIES	HKHSPRP	NO	YES	NO	NO	NO	NO
HANG SENG UTILITIES	HKHSUTL	NO	YES	NO	NO	NO	NO
<b>Italy</b>							
MILAN COMIT 30	MIBCI30	NO	YES	YES	YES	YES	NO
MILAN COMIT GLOBAL	MILANBC	NO	NO	YES	YES	YES	NO
<b>Japan</b>							
TOPIX 100	TSET100	NO	NO	NO	YES	YES	NO
TOPIX 1000	TSE1000	NO	NO	NO	YES	YES	NO
TOPIX 500	TSET500	NO	NO	NO	YES	YES	NO
TOPIX AIR TRANSPORT	TSEATRN	NO	NO	NO	YES	YES	NO
TOPIX BANKS	TSEBANK	NO	NO	NO	YES	YES	NO
TOPIX CHEMICAL	TSECHMS	NO	NO	NO	YES	YES	NO
TOPIX CONSTRUCTION	TSECNST	NO	NO	NO	YES	YES	NO
TOPIX CORE 30	TSECR30	NO	NO	NO	YES	YES	NO
TOPIX ELEC.POWER & GAS	TSEEPOW	NO	NO	NO	YES	YES	NO
TOPIX ELECTRIC MACHINE	TSEEMAC	NO	NO	NO	YES	YES	NO
TOPIX FISHERIES	TSEFISH	NO	NO	NO	YES	YES	NO
TOPIX FOODS	TSEFOOD	NO	NO	NO	YES	YES	NO

NAME	Mnemonic						
		DSVO	DSMV	DSRI	DSDY	DSPE	DSVA
TOPIX GLASS & CERAMICS	TSEGLSC	NO	NO	NO	YES	YES	NO
TOPIX INFO & COMMUNICATION	TSECOMU	NO	NO	NO	YES	YES	NO
TOPIX INSURANCE	TSEINSR	NO	NO	NO	YES	YES	NO
TOPIX IRON & STEEL	TSEIRON	NO	NO	NO	YES	YES	NO
TOPIX LAND TRANSPORT	TSELTRN	NO	NO	NO	YES	YES	NO
TOPIX LARGE 70	TSELG70	NO	NO	NO	YES	YES	NO
TOPIX LARGE CAPITALIZATION	TOKLCAP	NO	NO	NO	YES	YES	NO
TOPIX MACHINERY	TSEMACH	NO	NO	NO	YES	YES	NO
TOPIX MARINE TRANSPORT	TSEMTRN	NO	NO	NO	YES	YES	NO
TOPIX MEDIUM CAPITALIZATION	TOKMCAP	NO	NO	NO	YES	YES	NO
TOPIX METAL PRODUCTS	TSEMETL	NO	NO	NO	YES	YES	NO
TOPIX MID 400	TSEM400	NO	NO	NO	YES	YES	NO
TOPIX MINING	TSEMING	NO	NO	NO	YES	YES	NO
TOPIX MOTHERS INDEX	TSEMTHR	NO	NO	NO	NO	YES	NO
TOPIX NON-FERROUS METS	TSENFMT	NO	NO	NO	YES	YES	NO
TOPIX OIL & COAL PRODS	TSEOILC	NO	NO	NO	YES	YES	NO
TOPIX OTHER FINANCIALS	TSEOFIN	NO	NO	NO	YES	YES	NO
TOPIX OTHER PRODUCTS	TSEOPRD	NO	NO	NO	YES	YES	NO
TOPIX PHARMACEUTICAL	TSEPHRM	NO	NO	NO	YES	YES	NO
TOPIX PRECISION INSTR.	TSEPREI	NO	NO	NO	YES	YES	NO
TOPIX PULP & PAPER	TSEPUPR	NO	NO	NO	YES	YES	NO
TOPIX REAL ESTATE	TSERLES	NO	NO	NO	YES	YES	NO
TOPIX REIT INDEX	TSEREIT	NO	NO	NO	YES	YES	NO
TOPIX RETAIL	TSERETL	NO	NO	NO	YES	YES	NO
TOPIX RUBBER PRODUCTS	TSERUBP	NO	NO	NO	YES	YES	NO
TOPIX SECOND MARKET	TOK2NDM	NO	NO	NO	YES	YES	NO
TOPIX SECURITIES	TSESECS	NO	NO	NO	YES	YES	NO
TOPIX SERVICE	TSESERV	NO	NO	NO	YES	YES	NO
TOPIX SMALL	TSESCOS	NO	NO	NO	YES	YES	NO
TOPIX SMALL CAPITALIZATION	TOKSCAP	NO	NO	NO	YES	YES	NO
TOPIX TEXTILES	TSETEXT	NO	NO	NO	YES	YES	NO
TOPIX TRANSPORT EQUIP.	TSETRNE	NO	NO	NO	YES	YES	NO
TOPIX WAREHOUSE	TSEWHSE	NO	NO	NO	YES	YES	NO
TOPIX WHOLESALE	TSEWSAL	NO	NO	NO	YES	YES	NO
<b>Malaysia</b>							
KLCI COMPOSITE	KLPCOMP	YES	YES	YES	YES	YES	YES
FTSE-BURSA MALAYSIA SECOND BOARD	FTBM2BD	NO	YES	YES	YES	YES	NO
KUALA LUMPUR SE CONSUMER PROD.	KLSECOB	NO	YES	YES	YES	YES	NO

NAME	Mnemonic	DSVO	DSMV	DSRI	DSDY	DSPE	DSVA
KUALA LUMPUR SE FINANCE	KLSEFIN	NO	YES	YES	YES	YES	NO
KUALA LUMPUR SE INDUSTRIAL	KLSEIND	NO	YES	YES	YES	YES	NO
KUALA LUMPUR SE INDUSTRIAL PROD.	KLSEINP	NO	YES	YES	YES	YES	NO
KUALA LUMPUR SE PLANTATIONS	KLSEPLN	NO	YES	YES	YES	YES	NO
KUALA LUMPUR SE PROPERTIES	KLSEPRP	NO	YES	YES	YES	YES	NO
KUALA LUMPUR SE TIN & MINING	KLSETIN	NO	YES	YES	YES	YES	NO
KUALA LUMPUR SE TRADE & SERVICE	KLSETAS	NO	YES	YES	YES	YES	NO
<b>Mexico</b>							
MEXICO IPC (BOLSA)	MXIPC35	NO	YES	YES	YES	YES	YES
<b>Netherlands</b>							
AEX INDEX (AEX)	AMSTEOE	NO	YES	NO	YES	YES	NO
AMSTERDAM MIDKAP	AMSMKAP	NO	YES	NO	YES	YES	NO
<b>Singapore</b>							
STI L	SNGPORI	NO	NO	NO	NO	NO	NO
<b>South Korea</b>							
KOREA SE (KOSPI) LARGE CAP	KORCAPL	NO	NO	YES	YES	YES	NO
KOREA SE (KOSPI) MID CAP	KORCAPM	NO	NO	YES	YES	YES	NO
KOREA SE (KOSPI) SMALL CAP	KORCAPS	NO	NO	YES	YES	YES	NO
KOREA SE KOSPI 200	KOR200I	NO	YES	YES	YES	YES	NO
<b>Spain</b>							
IBEX 35	IBEX35I	YES	NO	YES	YES	YES	YES
MADRID SE GENERAL	MADRIDI	YES	YES	YES	YES	YES	YES
<b>Sweden</b>							
AFFARSVARLDEN GENERAL INDEX	AFFGENL	NO	YES	NO	YES	YES	NO
<b>Switzerland</b>							
SWISS MARKET	SWISSMI	NO	YES	NO	YES	YES	NO
<b>Taiwan</b>							
TAIWAN SE WEIGHTED	TAIWGHT	NO	YES	YES	YES	YES	NO
<b>Thailand</b>							
BANGKOK S.E.T.	BNGKSET	NO	YES	NO	NO	NO	NO
<b>United States</b>							
NASDAQ 100	NASA100	YES	NO	NO	YES	YES	YES
NASDAQ BIOTECHNOLOGY	NASBIOT	YES	NO	YES	YES	YES	YES
NASDAQ COMPOSITE	NASCOMP	YES	NO	YES	YES	YES	YES
NASDAQ FINANCIAL-100	NASDFIN	YES	NO	YES	YES	YES	YES

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