

Instructions Re Datastream Add-In

1. Open a workbook in Excel.
2. On the toolbar click “Datastream-AFO”, then select “Time Series Request”. A window will open. Shown below.

The screenshot shows the "Time Series Request" dialog box. It features a blue title bar with a close button. The main area is divided into two sections: "Request Details" and "Options".

Request Details:

- Series/Lists:** A dropdown menu with a red arrow icon to its right.
- Display Data As MSChart:** A checkbox.
- Datatypes:** A dropdown menu with a magnifying glass icon to its right.
- Start Date:** A dropdown menu showing "-2Y".
- Freq:** A dropdown menu showing "Daily".
- End Date:** A dropdown menu.
- TS for each item in list:** A checkbox.

Options:

- Display Row Titles:** Checked checkbox.
- Display Column Titles:** Checked checkbox.
- Display Headings:** Unchecked checkbox.
- Transpose Data:** Unchecked checkbox.
- Display Currency:** Unchecked checkbox.
- Display Latest Value First:** Unchecked checkbox.
- Embed:** Checked checkbox.
- Auto Refresh:** Checked checkbox.
- Visible Button:** Checked checkbox.
- Display Expression:** A sub-section with two radio buttons: "1st Series" (selected) and "Description".

At the bottom of the dialog are four buttons: "Help", "Default Options", "Submit", and "Cancel".

3. If you know the mnemonic of the series you desire to download go to 3.c. below. If you do not know the mnemonic of the series you desire click the icon with the red arrow next to the “Series/Lists” field. This directs you to Datastream’s search terminal.
 - a. Searching in Datastream:
 - i. Datastream categorizes data by asset class/type. The first step is to select the correct category in the “Data Category” option at the top left of the search window. Choices include: Equity indices, bonds and convertibles, options, etc. See window on next page.
 - ii. Fill in the rest of the search fields.
 1. Note: If searching for the title of the datum does not work, try an abbreviation. Make sure that no other fields are restricting the search.
 - iii. Press the “Search” button in top right corner.

b. Selecting Data in Datastream.

- i. Select the series by clicking on the “DS Mnemonic” link. If you desire to download more than one series, then check the box next to the series’ name. Datastream will save all checked series for download under “View Selected.” Note: You can do multiple searches using this function before you download the data.

1. **Note: Be sure that you examine all information pertaining to the series prior to series selection. For example, the start date is important, as well as level/%change, and frequency.**

c. Download of Selected Series.

- i. You will be taken back to the original “Time Series Request” window; however, the mnemonic of your series will be in the “Series/List” field.
- ii. The rest of the fields depend on your particular specifications:
 1. “Datatypes”: Refers what kind of series your data is, for example PI=>Price Index and RI=>Total Return Index.
 2. “Start date”: Refers to when you would like the series to begin. Datastream defaults to -2Y, which refers to 2 years ago from today. You can specify a specific date.
 3. “Frequency”: You must select a frequency for your data. Note: You can decrease the frequency, but not increase it in

Datastream. Conversions are better done in EViews, where the default options can be set easily for frequency conversions, for example a summation versus an average. These distinctions are important. Eviews can also increase the frequency of a series using different types of interpolations.

4. "End date": You can specify an exact end date or leave it blank, which updates to the current value.
5. "fx" icon: Directs you to codes for manipulating your series, for example, changing a level to a percentage change.
6. "Options" section: Typically, you will want "Display row titles" and "Display column titles" checked off. Typically, leave "Transpose Data" off, as Datastream defaults to download the data down the rows. **The icon "Embed" is important. It refers to the "Refresh" function. Datastream allows for automatic refresh, which is useful if you are updating your data regularly. You can either have the visible button, or not.**

iii. Press the icon titled "Submit".

4. A few notes on Datastream:

- a. If you are downloading a high frequency series with a long history, you may have to break the series in two for download. Keep the first half static, and the second half refresh capable.
- b. When you open the workbook containing your series, you will be prompted with Yes/No window pertaining to ActiveX controls. Select "Yes."
- c. If you selected refresh automatically (default after selection of Embed), your series will update itself to today's value.
- d. Be careful on the data you download. There are many versions of the same series, for example Canadian CPI, with small, but important differences. Some of these differences are indicated in the mnemonic in the letter after the dot. If in doubt, search for directions.
- e. Some important series have a notebook icon next to them; this opens a window with further information. Within this window there is sometimes another icon with links to more detailed information.
- f. For future reference: Eviews can fetch and update series automatically from your EViews program, but this requires certain software.