LSEG Datastream®

The world's most comprehensive financial historical database

LSEG Datastream® is an industry-leading analytical data source that enables detailed exploration of relationships between data series. Perform correlation and relationship analysis, test investment and trading ideas, and research countries, regions and industries – with time series available from the 1900s onwards

Datastream is an agile platform that offers the user increased access points and data availability:

– LSEG Eikon and Workspace – for powerful charting, integrated with Microsoft Office
– LSEG Datastream® Web Service (DSWS) – accessed via our dedicated API, Python or R. Fully integrated with EViews and MATLAB
– Custom FTP service – for bulk downloads

Datastream's powerful analytical functions and charts work across all our data sets – all integrated with Microsoft Office.

Global macroeconomics

Get the complete picture on virtually any macro environment, and better understand economic cycles to uncover trends and forecast market conditions.

Economists, strategists and research communities use over 18 million economic time series every day. Our history extends as far back as the 1900s for G7 countries, the 1970s for other major markets and the 1980s for smaller countries.

View economic profiles of 162 countries from national primary sources. These include government agencies (central statistical offices and ministries), central banks, and public and private institutions that compile indicators of renown. Coverage also includes series from all major economic news releases and other important publications and national databases.

Access comparable data covering 175 countries from international organisations for a worldwide perspective. Historical macro content is available from the International Monetary Fund (IMF), the World Bank and the Organisation for Economic Co-operation and Development (OECD). Historical micro content comes from a number of well-established industry sources. Forecast and poll series are supplied by leading authorities including the Economist Intelligence Unit, Oxford Economics, Consensus Economics, the World Bank and the OECD.

Pinpoint data accurately

Our economics point in time tool enables you to view economic data as it was reported on release, giving you a strategic view of how the reported figures changed over time. This supports historical analysis and backtesting, offering far greater insight into the success rate of any given investment strategy.

LSEG economics point in time offers the highest data quality and brings greater precision to your analysis. With a value accuracy rate of 99.85%, it regularly exceeds our rigorous targets for both headline and component economic series. Headlines are updated two to three minutes after their release time for time series data.

International Comparable Economics

Datastream has its own proprietary comparable macroeconomic series. This data set provides standardised versions of more than 50 key indicators for up to 140 countries and regions, so you can easily compare different economies. Originally published by national sources, the data is adjusted to equivalent statistical form and released on the day of the relevant event.

Content sets and sizes unique to Datastream

Datastream has an unmatched database, with 39 million individual instruments across all major asset classes. Harness the power of our time series with market-leading presentation charting tools that let you succinctly display highly complex arguments. Our interactive, intuitive charting interface contains a comprehensive set of analytical tools for slicing, correlation and technical/performance analysis. To further cement the strength of our charting solutions we have partnered with Fathom Consulting to offer an array of unique content sets like the Sovereign Fragility Index and the Financial Vulnerability Indicator. Datastream allows users to investigate a huge array of Business & Governance Indicators for a macro view of ESG style content.

**LSEG** DATA & ANALYTICS

Economics point in time data

LSEG Economics Point in Time database enables you to more accurately understand the impact economic data has on the market.

Economics point in time data covers 111+ countries/ markets and over 10,000 economic series.

Equities – stock market

Access historical data for more than 107,000 active equities, covering 100 developed and emerging markets. View over 3,000 fields, including price, volume, market capitalisation, earnings, dividends and corporate action data. For many markets there is full coverage of all traded equity instruments, with over 50 years of history for the key developed markets. Data is sourced directly from exchanges.

Dow Jones Industrial Average 1900-2023
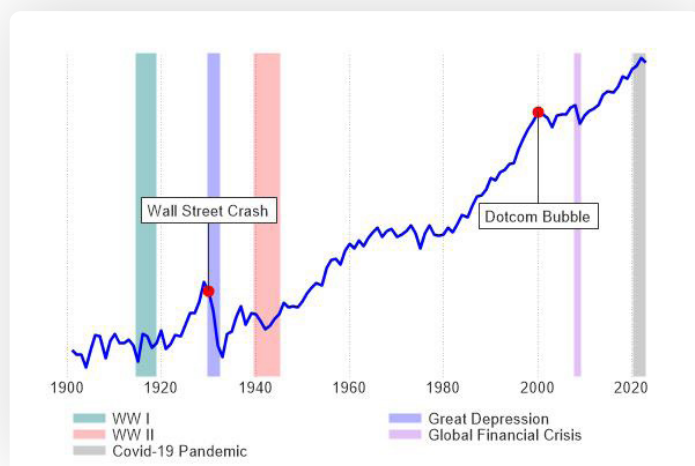
Source: Datastream

Company fundamentals – broker estimates and aggregates

Company fundamental data and financial ratios are available for all developed markets and key emerging markets. Access 8,000 data items, with coverage of over 50,000 active quoted companies and over 35,000 inactive companies across 125 markets.

Available only through Datastream, get estimate content from more than 900 contributing firms, sourced from LSEG I/B/E/S®. Access over 200 measures including earnings, profits, sales, price targets and industry KPIs, covering more than 22,000 active and 40,000 inactive companies worldwide.

This data can provide pivotal analysis at an aggregate level of country, index, sector and industry performance. It can highlight areas with expected growth, help identify associated risk and be a transparent indicator of relative valuation. It dates back to 1976 for the US, 1985 for Canada and 1987 for EMEA and Asia, offering unrivaled history.

Bonds

Datastream offers wide coverage of government and corporate bonds, warrants and convertibles, including global international and domestic issues in most major currencies. In total, over 502,000 active bonds and convertibles and 12.1 million matured or called bonds across 72 markets are available. For each bond there are up to 200 terms and conditions items, as well as full historical evaluated and composite bid/mid/ask prices.

US Treasury Yield Curve
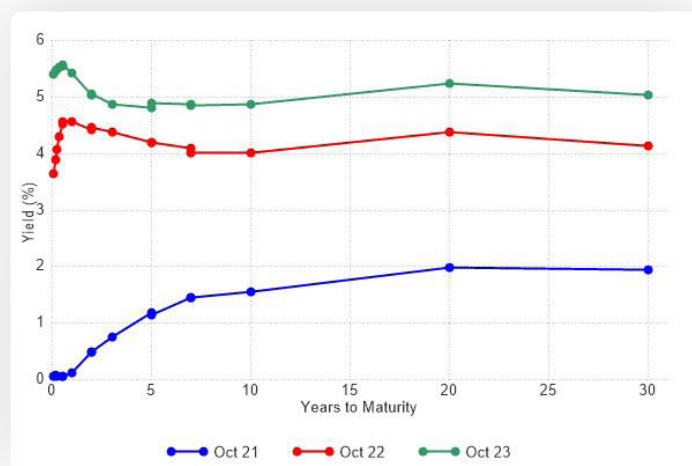
Source: Datastream

Commodities

Explore more than 140,000 commodity series, with coverage from 183 sources and exchanges including Goldman Sachs, AIG and CRB. Agricultural prices cover exotics and minors, fats, feeds, fruit, oils, oilseeds and soft commodities, plus extensive chemical series. Energy prices include coal, crude oil, spreads and stocks information, electricity, natural gas and oil products. Metals coverage comprises precious, base and minor metals, ferrous and non-ferrous metals, oxides and steel. Other commodities content includes environmental prices, fibers, forestry products, diamonds and semiconductors.

Futures and options

Datastream provides extensive coverage of end-of-day historical futures. Users have access to all available pricing and trading data for both active and inactive futures. In addition, 34,000 continuous series determined with six methods of calculation exist for various term structures. Access the most global liquid exchange-traded options, covering 28 countries with over 3,400 live options contracts. Options continuous series provide an uninterrupted view of activity, with up to six different types of implied volatility datatypes including at-the-money and constant maturities.

Benchmarking and indices

Datastream has had a number of marked firsts within the industry and was a pioneer when it came to calculating indices' relative data on a daily basis.

Thanks to our vast coverage of constituents across the major asset classes, users can construct benchmarks tailored to their respective strategies. This means a fund's relative performance can be tracked more accurately.

Across equity, we cover the main indices and their constituents in MSCI, FTSE, Russell, S&P, Dow Jones and STOXX. This includes extensive coverage of market indices for 68 countries and emerging markets.

Within fixed income, our market-leading functionality allows us to break down indices and their related constituents. Access extensive coverage of more than 80,000 live international and domestic bond indices from over 25 domestic markets, plus bond index content from the top five bond index providers: FTSE, Markit, JPMorgan, Bloomberg and ICE BofAML. More than 200 downloadable datatypes exist for third-party bond indices, with common price index, return index and redemption yield data.

S&P 500 12M Forward PE by Sector

Source: Datastream
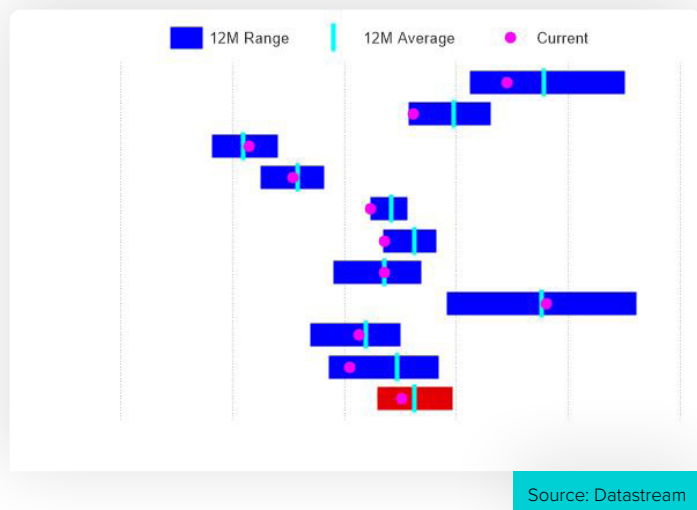
Mutual funds and investment trusts

Datastream offers extensive global coverage of historical end-of-day fund data, with over 30 years of history and a range of measures including net asset value, dividends and performance metrics, plus supporting and operating data such as classifications, identifiers and legal entity – all sourced directly from LSEG Lipper®.

Our comprehensive daily coverage of global markets allows you to view estimated net flows and pricing on a daily, weekly or monthly basis. The database provides extensive historical published net asset value data.

Fund indices

Over 700 indices sourced from LSEG Lipper® are available for benchmarking, allowing you to analyse an individual fund's performance against corresponding indices. These include Lipper US Indices, Global Classification Indices and Lipper Investment Association Indices.

Interest and exchange rates

Interest rate coverage is updated daily. A broad range of money market instruments in various currencies are included, such as treasury bills and bonds, ICE LIBOR and other benchmark interbank rates, certificates of deposit, repo rates and central bank policy rates. Swap series from ICAP include swap options, caps, floors, spreads over treasuries and zero curves.

Exchange rate coverage includes more than 11,000 daily rates for 179 currencies – all against USD and many against GBP, EUR and other major currencies. Data is sourced from central and other national banks.

Sustainable Investment data

LSEG offers in-depth coverage of more than 12,500 global companies across 74 countries, with over 630 metrics and history dating back to 2002.

Complementing LSEG'S fundmentals-based ESG data set, media AI-based LSEG MarketPsych ESG Analytics capture a real-time external perspective on company and country ESGrelated activities and controversies.

MarketPsych ESG Analytics are real-time data series which can easily be incorporated into your investment and analysis process, whether quantitative or qualitative.

MarketPsych ESG data is available on 100,000+ public companies and 252 countries and regions, covering more than 250 strategic ESG data measures, structured into 10 categories underlying the four areas of corporate performance outlined above.

FTSE Russell Green Revenues data set is designed to ensure broad global coverage, comprehensive classification of green activities, and granularity in the data provided. The Green Revenues data model is applied to nearly 99% of total global market capitalisation, capturing over 18,000 public companies across 48 developed and emerging markets from micro cap to mega cap.

Our coverage

	Active	Inactive
Bond indices	Over 62,000	Over 13,000
Bonds	Over 700,000	Over 3.2 million
Commodities	Over 119,000	Over 44,000
Constituent lists	Over 296,000	Over 17,000
Credit default swaps	Over 119,000	Over 7,500
Economics	Over 15.1 million	Over 3.6 million
Equities	Over 129,000	Over 196,000
Equity indices	Over 315,000	Over 71,000
ESG	Over 11,500	Over 2,300
ESG Sentiment	Over 50,000	Over 8,500
Exchange rates	Over 11,300	Over 2,500
Funds	Over 408,000	Over 357,000
Futures	Over 43,000	over 392,000
Interest rates	Over 43,000	Over 6,000
Investment trusts	Over 670	Over 2,500
Options	Over 1,990,000	Over 14,600,000

Economics global coverage – Africa enhancement*

LSEG DATA & ANALYTICS