QUANTITATIVE ANALYTICS

QA DIRECT

DATABASE SCHEMA FOR DATASTREAM DATA

VERSION 1.1.6

ISSUED MAY 2019

REFINITIV™

Contents

1 Introduction

In This Document

This document provides schema information about the **Datastream** tables in QA Direct.

Note: For information about the other QA Direct tables, refer to the other Database Schema documents posted on the QA Direct product page on MyRefinitiv.

The documentation for each table includes these main elements:

- **Vendor Database or License Name** – This element provides the vendor database or license name. Vendor databases generally correspond to vendor licensing options.
- **Table Name: Table Title** – This element provides the table name and title, followed by a description of the table contents.
- **Update Cycle** – This element indicates the frequency of updates from the data vendor. (For specific information about when this update is posted for your use, refer to your update logs. The update log schema description is available in the Database Schema for QA Direct Core Tables document.)
- **Adjusted** – This element indicates whether the data is stored adjusted, unadjusted, or if adjustment is not applicable (N/A).
- **Indexes, Index Fields** – This element lists the table's index(es) (for example, pkey_CSGCAD) and the index fields. The primary index contains a "pkey_" or "PK_" prefix. Clustered indexes are noted.
- **Field, Type, Nullable, Definition** – This element describes the table's fields, including field names, data types, and whether each field is nullable.

Intended Readership

This document is intended for QA Direct clients licensed to use Datastream data through Refinitiv. Note that the tables described in this document may be covered by several licenses; your access to the data in these tables is dependent on the licenses you have.

Readers should have basic knowledge of Microsoft SQL Server 2005/2008.

Table Name Conventions

In QA Direct, database tables are grouped by name. Generally, the first few letters of the table name refer to the data vendor or licensing group. For example, all tables beginning with **DS2*** and **DS*** are Datastream tables, and tables beginning with **ECO*** are Datastream Economics tables.

Note that the tables beginning with **ECON*** (econinfo and econrpt) are not Datastream tables. These tables are Refinitiv Quantitative Analytics core tables. This document describes Datastream tables only. For information about Refinitiv Quantitative Analytics core tables and data provided by other vendors for other licenses, refer to the QA Direct product page on MyRefinitiv.

DS2* Tables

The DS2* tables contain Refinitiv Equity Pricing Data Powered by Datastream. These tables were released in February 2010 in the QA Direct 5.85 release.

The Refinitiv Equity Pricing Data Powered by Datastream tables consist of:

- DS2 Reference Tables (page 12)
- DS2 Corporate Action Tables (page 23)
- DS2 Pricing Tables (page 31)
- DS2 Index Tables (page 36)
- DS2 Index Constituents Tables (page 40)

The DS2* tables supersede these Datastream legacy tables:

- Datastream Monthly Constituents – Basic (Legacy) (page 55)
- Datastream Daily Historical Constituents (Legacy) (page 56)
- Datastream Monthly Historical Index Constituents (Legacy) (page 58)
- Datastream Basic Tables (Legacy) (page 73)
- Datastream Equities (Legacy) (page 77)
- Datastream Indices (Legacy) (page 89)

The legacy tables remain supported, but they will be discontinued at a date yet to be determined. You will be notified in advance of any discontinuation. However, to ensure you have the most recent Datastream data and schemas, we recommend upgrading your database to build 5.85, at a minimum.

Mapping Information

When mapping Datastream content, use the VenType and VenCode values shown in the following tables. (For more information about mapping or for other vendors' VenType and VenCode values, refer to the Database Schema for QA Direct Core Tables document, available on the QA Direct product page on MyRefinitiv.)

Note: We recommend that you use the expanded master tables (SecMapX and GSecMapX) because they offer enhanced mapping functionality compared to the legacy master tables (SecMap and GSecMap).

Security VenType Mapping for the SecMapX and GSecMapX Tables

Vendor	SecMapX/GSecMapX VenType	Vendor Table(s)	Vencode = [field]
Datastream	33	DSCtryQtInfo	InfoCode

Pervasive and Oracle

This document is specific to Microsoft SQL Server 2005/2008.

If you are accessing the data directly through the Pervasive database, you may encounter slight differences in index names and data types. Please note that references to Pervasive and Actian are synonymous.

If you are accessing the data through Oracle, note that field names that correspond to Oracle reserved words are appended with an underscore. For example, field names “Number”, “Synonym”, and “UID” become “Number_”, “Synonym_”, and “UID_” in Oracle.

Zero Values and Nulls

Null values are usually recorded as “NULL”. Occasionally, a table may contain a value of “–99999” or “–9999”; in these cases, there is no recorded data for that period. (It is null.)

If the table contains a “0” value, the data was reported as having a “0” value.

Service and Support

MyRefinitiv is the Refinitiv portal that provides a single access point for timesaving support services, along with billing, user management, and information.

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  - **Product Change Notifications (PCNs)** detail new, enhanced, or changed functionality, which may require your action, in products that you use.
  - **Content Notifications (DNs)** alert you to upcoming changes to real-time and historical data across all asset classes that are relevant to you.
  - **RIC Change Events** inform you of planned changes to Reuters Instrument Codes.
- **Service Alerts**

  Alert you about planned maintenance and unplanned service issues affecting your products and services, and be notified via SMS or email.

Documentation

You can access product documentation on the QA Direct product page at MyRefinitiv.

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For support using QA Direct, please use one of the following methods:

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- Under Product, select QADirect or Market QA from the drop down list.
- In the “How can we help you?” text box, include the following information:
  - Content set name (i.e. Worldscope)
  - Date applicable to a content inquiry
  - Table names and relevant fields
  - Security code (i.e. QA-ID, PermID, Sedol, InfoCode, etc.)
  - Script used to generate the output
  - Any other supporting detail

Telephone

QA Support: 1.866.427.8390

- Option 1 – Product Support
- Option 2 – Technical Support.

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Refinitiv is committed to the responsible handling and protection of personal information. We invite you to review our Privacy Statement, which describes how we collect, use, disclose, transfer, and store personal information when needed to provide our services and for our operational and business purposes.

2 DS2: Refinitiv Equity Pricing Data Powered by Datastream

The DS2* tables supersede the tables described in DS2* Tables on page 8.

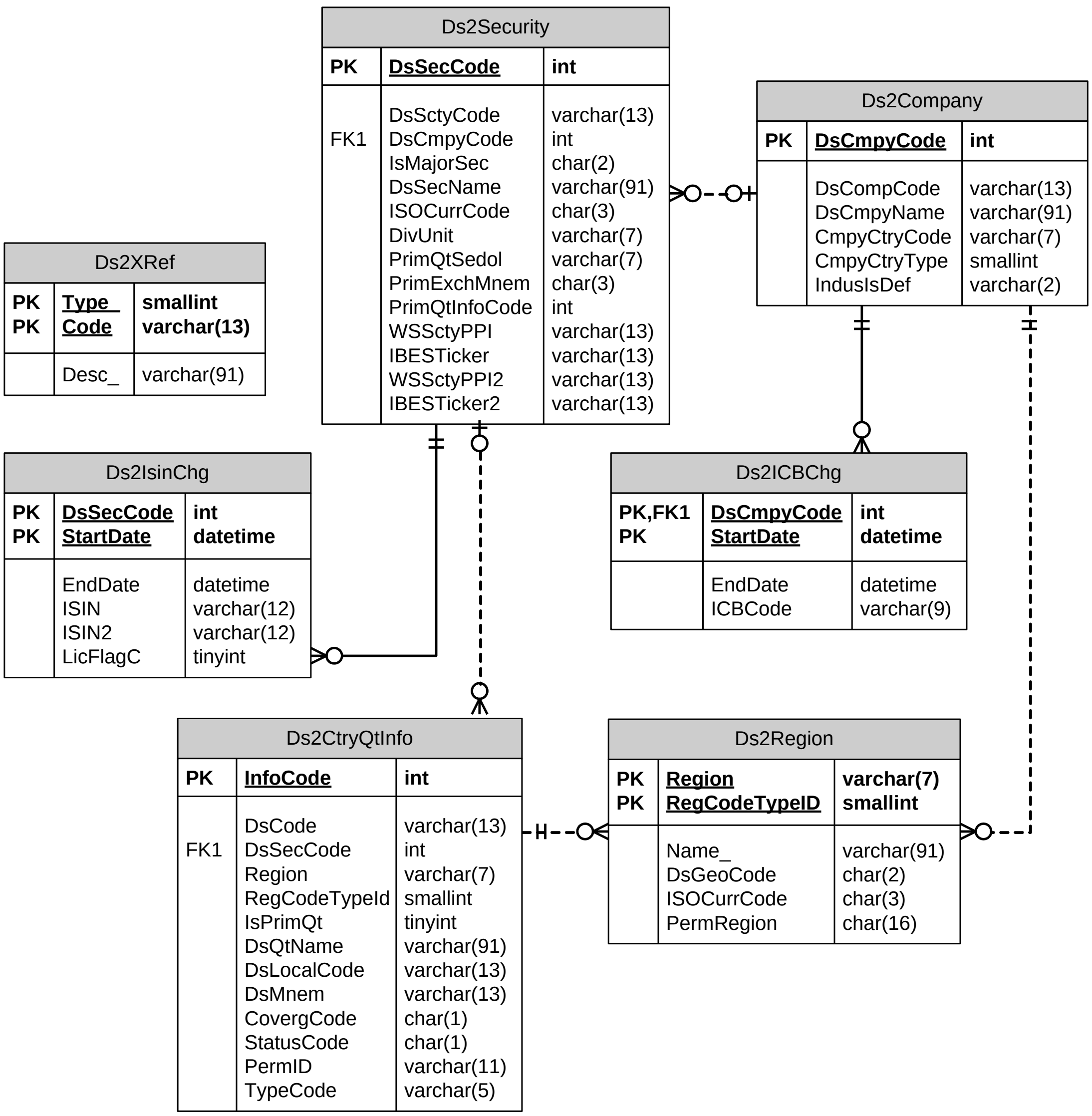
Update Cycle: Daily

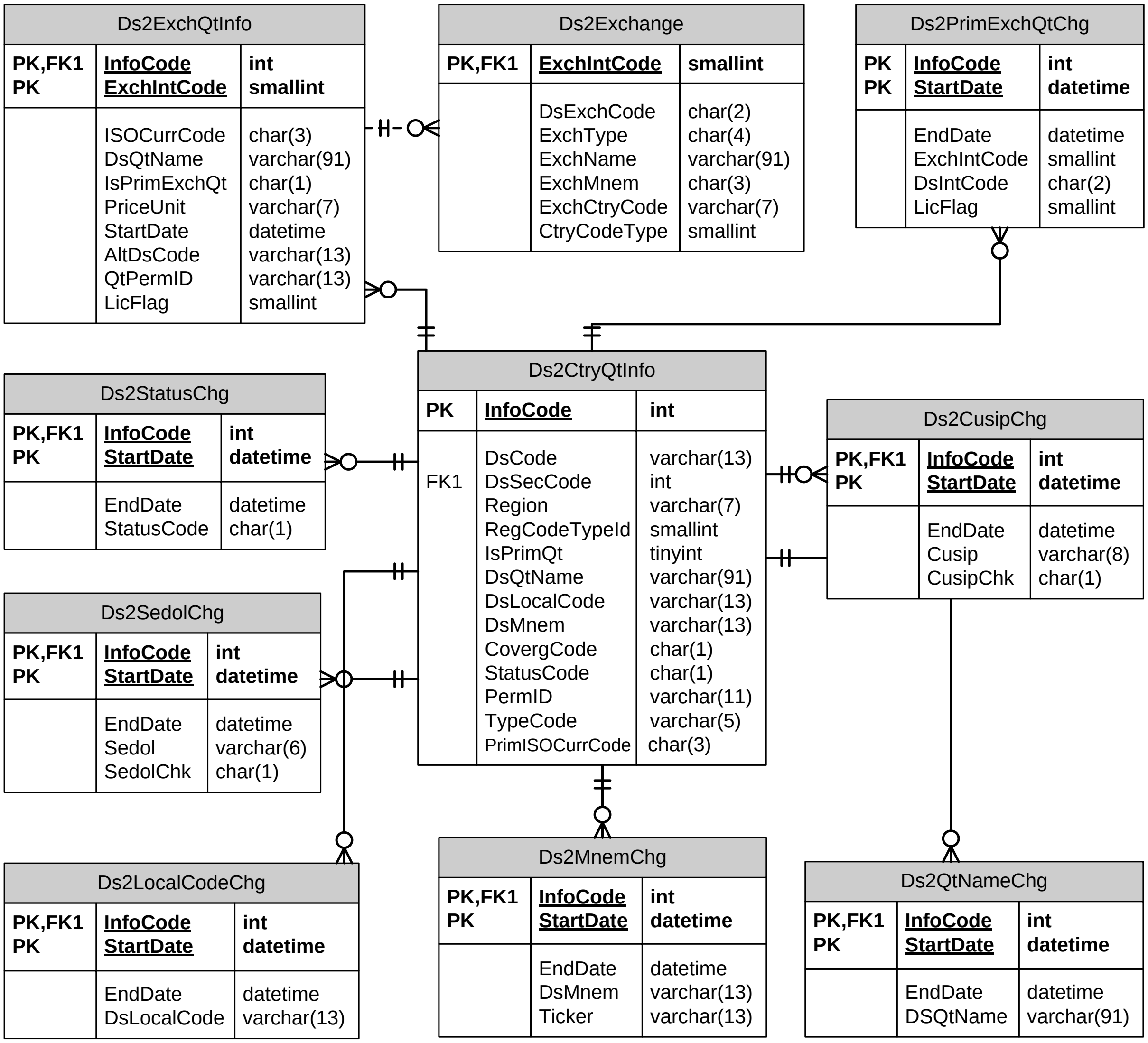
Adjusted: Unadjusted

Note: Datastream data is stored as reported (unadjusted), but adjustment factors are provided so you can view an adjusted price series. For more information about adjustment factors, see Ds2Adj: Adjustment Factors on page 23.

DS2 Reference Tables

The following diagrams illustrate the DS2 reference tables.





Ds2Company: Company-level Information

This is an information table for company-level data.

Indexes	Index Fields
pkey_DS2Company (Clustered)	DsCmpyCode
DS2Company_1	CmpyCtryCode

Field	Type	Nullable	Description
DsCmpyCode	int	N	DsCmpyCode is the Refinitiv Quantitative Analytics internal company code.
DsCompCode	varchar(13)	Y	DsCompCode is the Datastream company code.
DsCmpyName	varchar(91)	Y	DsCmpyName is the company name.

Field	Type	Nullable	Description
CmpyCtryCode	varchar(7)	Y	CmpyCtryCode indicates the country where the company's main activities are. In some cases, this field indicates where the prime quote is listed. Ds2Company.CmpyCtryCode cross-references with DS2XRef.Code where Type_ = 1006. To get descriptions for the three-letter country codes, cross-reference with DS2XRef.Code where Type_ = 1004.
CmpyCtryType	smallint	Y	CmpyCtryType is the company country type. It may be: • 1 (ISO Region) • (Datastream Region) • 3 (Index Region)
IndusIsDef	varchar(2)	Y	IndusIsDef indicates whether an industry code was supplied by Industry Classification Benchmark (ICB). Y indicates the code was supplied by ICB; N indicates that it was not.

Ds2CtryQtInfo: Country-level Identifiers

This table contains information about country-level identifiers. This table maps to the master tables SECMAP and GSECMAP.

Note: For more information about QA Direct master tables, refer to the Database Schema for QA Direct Core Tables document, available on the QA Direct product page on MyRefinitiv.

Indexes	Index Fields
pkey_DS2CtryQtInfo (Clustered)	InfoCode
DS2CtryQtInfo_1	DsSecCode
DS2CtryQtInfo_2	DsCode
DS2CtryQtInfo_3	Region
DS2CtryQtInfo_4	DsLocalCode
DS2CtryQtInfo_5	DsQtName

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
DsCode	varchar(13)	Y	DsCode is the Datastream code.
DsSecCode	int	Y	DsSecCode is the Quantitative Analytics internal security code.
Region	varchar(7)	Y	Region is the region or country code indicating where the security is traded. Cross-reference Region with Ds2Region.Region.

Field	Type	Nullable	Description
RegCodeTypeId	smallint	Y	RegCodeTypeId is the region type code identifier. It may be: • 1 = ISO country code (for example, US = United States, NO = Norway) • 2 = Datastream region code (for example, 07 = international) • 3 = index region (for example, AMADVE = Advanced Emerging, FTSE index region)
IsPrimQt	tinyint	Y	IsPrimQt flags whether this is the primary country-level quote. This field can have a value of 1 (yes) or 0 (no).
DsQtName	varchar(91)	Y	DsQtName contains the name of the name of country-level quote.
DsLocalCode	varchar(13)	Y	DsLocalCode is the country code combined with the exchange ticker. For example, US:IBM is the U.S. country code combined with the exchange ticker for IBM.
DsMnem	varchar(13)	Y	DsMnem is the Datastream mnemonic for the equity.
CovergCode	char(1)	Y	CovergCode indicates the type of coverage. CovergCode may be: • C (Company Accounts only) • D (Dead quotes) • E (Emerging - Unadjusted prices only) • F (Full Coverage; Research + Company Accounts) • I (Internal) • L (Foreign Quotes) • N (Not Quotes) • R (Research)
StatusCode	char(1)	Y	StatusCode is the status code indicating the status of the item. StatusCode may be: • A (Active) • D (Dead) • S (Suspended)
PermID	varchar(11)	Y	PermID is the permanent country-level ID associated with the item.
TypeCode	varchar(5)	Y	TypeCode is the code indicating the type of equity. Cross-reference TypeCode with Ds2XRef.Code where Type_ = 2.
PrimISOCurrCode	char(3)	Y	PrimISOCurrCode is the three-character primary ISO currency code of the security’s country of origin. Cross-reference PrimISOCurrCode with DS2XRef.Code where Type_ = 3.
DelistDate	datetime	Y	DelistDate is the delisted date. This field is no longer available in this table.

Ds2CusipChg: CUSIP Changes

This table contains historical CUSIP changes.

Indexes	Index Fields
pkey_DS2CusipChg (Clustered)	InfoCode, StartDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
StartDate	datetime	N	StartDate is the first date from which the CUSIP is valid.
EndDate	datetime	Y	EndDate is the last date on which the CUSIP is valid.
Cusip	varchar(8)	Y	Cusip is the security-level CUSIP.
CusipChk	char(1)	Y	CusipChk is the CUSIP checksum digit.

Ds2Exchange: Datastream Exchanges

This table contains descriptive information on exchanges, such as the name of the exchange and the country code.

Indexes	Index Fields
pkey_DS2Exchange (Clustered)	ExchIntCode
DS2Exchange_1	DsExchCode
DS2Exchange_2	ExchMnem

Field	Type	Nullable	Description
ExchIntCode	smallint	N	ExchIntCode is the integer code for the exchange.
DsExchCode	char(2)	Y	DsExchCode is the Datastream code for the exchange.
ExchType	char(4)	Y	ExchType indicates the type of exchange. Types may be: • EXCH (exchange) • MFID (electronic exchange) • ROOM (trading medium, or room within an exchange)
ExchName	varchar(91)	Y	ExchName is the exchange name.
ExchMnem	char(3)	Y	ExchMnem is the three-letter mnemonic of the exchange.
ExchCtryCode	varchar(7)	Y	ExchCtryCode is the exchange country code. Cross-reference ExchCtryCode with Ds2Region.Region.
CtryCodeType	smallint	Y	CtryCodeType is the country code type. CtryCodeType may be: • 1 (ISO Region) • 2 (Datastream Region) • 3 (Index Region)

DS2ExchQtInfo: Datastream Exchange Quote Information

This is the information table for exchange-level quotes.

Indexes	Index Fields
pkey_DS2ExchQtInfo (Clustered)	InfoCode, ExchIntCode
DS2ExchQtInfo_1	InfoCode, IsPrimExchQt

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
ExchIntCode	smallint	N	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with Ds2Exchange.
ISOCurrCode	char(3)	Y	ISOCurrCode is the code for the currency of the country of origin of the security. Cross-reference ISOCurrCode with Ds2XRef.Code where Type_ = 3.
DsQtName	varchar(91)	Y	DsQtName is the name of country-level quote identifier.
IsPrimExchQt	char(1)	Y	IsPrimExchQt indicates whether the quote is a primary exchange-level quote (Y), or is not (N).
PriceUnit	varchar(7)	Y	PriceUnit number of units. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths and must be divided by 100.
StartDate	datetime	Y	StartDate is the date Datastream created the record.
GAltDsCode	varchar(13)	Y	AltDsCode is the alternate Datastream code.
MIC	char(4)	Y	Market Identification Code (MIC) is the ISO exchange code.
MICDesc	varchar(20)	Y	Description of the market.
QtPermID	varchar(13)	Y	QtPermID is the permanent quote-level ID.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DS2ICBChg: Historical ICB Codes

Use this table to retrieve historical Industry Classification Benchmark (ICB) codes for a company.

Indexes	Index Fields
pkey_DS2ICBChg (Clustered)	DSCmpyCode, StartDate

Field	Type	Nullable	Description
DsCmpyCode	int	N	DsCmpyCode is the Quantitative Analytics internal company code.
StartDate	datetime	N	StartDate is the first date from which the code is valid.
EndDate	datetime	Y	EndDate is the last date from which the code is valid.

Field	Type	Nullable	Description
ICBCode	varchar(9)	Y	ICBCode is the ICB Code. It indicates the industry classification of the company. Cross-reference ICBCode with Ds2XRef.Code where Type_ = 1.

Ds2IsinChg: Historical ISIN Changes

This table contains historical ISIN changes.

Indexes	Index Fields
pkey_DS2IsinChg (Clustered)	DsSecCode, StartDate
DS2IsinChg_1	ISIN
DS2IsinChg_2	ISIN2

Field	Type	Nullable	Description
DsSecCode	int	N	DsSecCode is the Quantitative Analytics internal security code. DsSecCode cross-references with DS2Security.
StartDate	datetime	N	StartDate is the Datastream change date.
EndDate	datetime	Y	EndDate is the last date the ISIN was valid.
ISIN	varchar(12)	Y	ISIN is the period between the specified StartDate and EndDate.
ISIN2	varchar(12)	Y	ISIN2 is the period between the specified StartDate and EndDate. The ISIN2 field is applicable for Thailand and Malaysian markets where common shares as well as its foreign quotes are traded.
LicFlagC	tinyint	Y	This field identifies CUSIP-based ISINs. A value of 1 indicates that the first two characters of the ISIN are United States or Canadian. Otherwise, if the ISIN is non-North American, LicFlagC is 2. Cross-reference LicFlagC with Ds2Xref.Code where Type_ = 1003.

Ds2LocalCodeChg: Datastream Local Code Changes

This table contains historical DsLocalCode changes.

Indexes	Index Fields
pkey_Ds2LocalCodeChg (Clustered)	InfoCode, StartDate
Ds2LocalCodeChg_1	DSLocalCode, StartDate, InfoCode

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
StartDate	datetime	N	StartDate is the first date the identifier is valid.
EndDate	datetime	Y	EndDate is the last date the identifier is valid.
DsLocalCode	varchar(13)	Y	DsLocalCode is the Datastream local code of the security during the given point in time.

Ds2MnemChg: Historical Datastream Mnemonic Changes

This table contains historical DsMnem changes.

Indexes	Index Fields
pkey_Ds2MnemChg (Clustered	InfoCode, StartDate
Ds2MnemChg_1	DsMnem, StartDate, InfoCode

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
StartDate	datetime	N	StartDate is the first date from which the identifier is valid.
EndDate	datetime	Y	EndDate is the last date on which the identifier is valid.
DsMnem	varchar(13)	Y	DsMnem is the Datastream mnemonic for the equity.
Ticker	varchar(13)	Y	This field is derived from DsMnem. Special characters or prefixes are removed to display the actual ticker.

DS2PrimExchQtChg: Primary Exchange Changes

This table tracks primary exchange changes historically.

Note: History is only available on a go-forward basis from the beginning of 2010.

Indexes	Index Fields
pkey_Ds2PrimExchQtChg (Clustered)	InfoCode, StartDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
StartDate	datetime	N	StartDate is the first date from which the identifier is valid.
EndDate	datetime	Y	EndDate is the last date on which the identifier is valid.
ExchIntCode	smallint	Y	ExchIntCode is the integer code for the exchange. ExchIntCode cross-references with DS2Exchange.
DsExchCode	char(2)	Y	DsExchCode is the Datastream code for the exchange.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2QtNameChg: Historical Name Changes

This table contains historical quotation name changes.

Note: The files used to support the following table were discontinued in June 2010. Instead of making this table obsolete, Quantitative Analytics has continued to collect security name changes on a go-forward basis.

If a security has its first name change after June 2010, Quantitative Analytics creates a new record for the security with the StartDate field equal to the date the record is created. Please note that the start date for these name changes cannot be changed to an earlier date due to a lack of source information for verification.

Indexes	Index Fields
pkey_DS2QtNameChg (Clustered)	InfoCode, StartDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
StartDate	datetime	N	StartDate is the first date from which the identifier is valid.
EndDate	datetime	Y	EndDate is the last date on which the identifier is valid.
DSQtName	varchar(91)	Y	DSQtName is the current quotation name.

Ds2Region: Country Codes Descriptions

This table contains descriptions for country codes.

Indexes	Index Fields
pkey_DS2Region (Clustered)	Region, RegCodeTypeID
DS2Region_1	RegCodeTypeID
DS2Region_2	Name_

Field	Type	Nullable	Description
Region	varchar(7)	N	Region is the country code.
RegCodeTypeId	smallint	N	RegCodeTypeId is the region type code identifier. It may be: • 1 = ISO country code (for example, US = United States, NO = Norway) • 2 = Datastream region code (for example, 07 = international) • 3 = index region (for example, AMADVE = Advanced Emerging, FTSE index region)
Name_	varchar(91)	Y	Name is the name of country-level quote identifier.
DsGeoCode	char(2)	Y	DsGeoCode is the Datastream geographical code.
ISOCurrCode	char(3)	Y	ISOCurrCode is the currency code of the security's country of origin. Ds2Region.ISOCurrCode cross-references with DS2XRef.Code where Type_ = 3.

Field	Type	Nullable	Description
PermRegion	char(16)	Y	(Reserved for internal use.)

Ds2Security: Security-level Information

This is the information table for security-level data.

Indexes	Index Fields
pkey_DS2Security (Clustered)	DsSecCode
DS2Security_1	DsCmpyCode, IsMajorSec

Field	Type	Nullable	Description
DsSecCode	int	N	DsSecCode is the Quantitative Analytics internal security code.
DsSctyCode	varchar(13)	Y	DsSctyCode is the Datastream security code.
DsCmpyCode	int	Y	DsCmpyCode is the Quantitative Analytics internal company code.
IsMajorSec	char(2)	Y	IsMajorSec indicates whether this security is the company's primary security. Y indicates that it is the primary security. N indicates that it is not.
DsSecName	varchar(91)	Y	DsSecName is the security name.
ISOCurrCode	char(3)	Y	ISOCurrCode is the code for the currency of the country of origin of the security. Cross-reference ISOCurrCode with Ds2XRef.Code where Type_ = 3.
DivUnit	varchar(7)	Y	DivUnit is the dividend units. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths and must be divided by 100.
PrimQtSedol	varchar(7)	Y	PrimQtSedol is the SEDOL of the security's primary quote.
PrimExchMnem	char(3)	Y	PrimExchMnem is the primary exchange code of the security. Cross-reference PrimExchMnem with Ds2Exchange.ExchMnem.
PrimQtInfoCode	int	Y	PrimQtInfoCode is the Quantitative Analytics internal InfoCode of a security's primary quote.
WSSctyPPI	varchar(13)	Y	WSSctyPPI is the Worldscope Security ID.
IBESTicker	varchar(13)	Y	IBESTicker is the I/B/E/S ticker.
WSSctyPPI2	varchar(13)	Y	WSSctyPPI2 is the secondary Worldscope Security ID.
IBESTicker2	varchar(13)	Y	IBESTicker2 is the secondary I/B/E/S ticker.
DelistDate	datetime	Y	DelistDate is the delisted date.

Ds2SedolChg: Historical SEDOL Changes

This table contains historical SEDOL changes.

Indexes	Index Fields
pkey_DS2SedolChg (Clustered)	InfoCode, StartDate
DS2SedolChg_1	Sedol

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
StartDate	datetime	N	StartDate is the first date from which the SEDOL is valid.
EndDate	datetime	Y	EndDate is the last date on which the SEDOL is valid.
Sedol	varchar(6)	Y	Sedol is the country quote-level SEDOL.
SedolChk	char(1)	Y	SedolChk is the SEDOL checksum digit.

Ds2StatusChg: StatusCode Changes

Note: This table is no longer maintained. It is described for your reference, but using this table is not recommended. Instead, use the StatusCode field in DS2CtryQtInfo.

This table tracks StatusCode changes going forward.

Indexes	Index Fields
pkey_DS2StatusChg (Clustered)	InfoCode, StartDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
StartDate	datetime	N	StartDate is the first date from which the StatusCode is valid.
EndDate	datetime	Y	EndDate is the last date on which the StatusCode is valid.
StatusCode	char(1)	Y	StatusCode indicates whether the security is active (A), suspended (S), or dead (D).

Ds2XRef: Reference Types

This table contains descriptive information for the reference types.

Indexes	Index Fields
pkey_Ds2XRef (Clustered)	Type_, Code

Field	Type	Nullable	Description
Type_	smallint	N	Type_ identifies the reference type. Types are defined where Type_ = 0 and Code identifies Type_.
Code	varchar(13)	N	Code is described by Desc_. Code is cross-referenced from other Datastream (version 2) tables.
Desc_	varchar(91)	Y	Desc_ is the description of Code.

DS2 Corporate Action Tables

This diagram illustrates the DS2 corporate action tables. These tables link to DS2CtryQtInfo on InfoCode.

Ds2Adj

PK	**InfoCode**	**int**
PK	**AdjType**	**tinyint**
PK	**AdjDate**	**datetime**
	EndAdjDate	datetime
	AdjFator	float
	CumAdjFactor	float
	LicFlag	smallint

Ds2CapEvent

PK	**InfoCode**	**int**
PK	**EventNum**	**int**
	ActionTypeCode	char(4)
	EventStatusCode	char(4)
	ResInfoCode	int
	RenMarker	char(1)
	NumNewShares	float
	NumOldShares	float
	ISOCurrCode	char(3)
	CashAmt	float
	MultiIssueMarker	char(1)
	CmplxIssueMarker	char(1)
	OfferCmpyName	varchar(91)
	AnnouncedDate	datetime
	RecordDate	datetime
	EffectiveDate	datetime
	ExpiryDate	datetime
	UnmatchDsCode	varchar(13)
	LicFlag	smallint

Ds2Div

PK	**InfoCode**	**int**
PK	**EventNum**	**int**
	DivTypeCode	char(3)
	TaxMarker	char(1)
	DivRate	float
	PayDate	datetime
	PayDateEstFlag	char(1)
	ISOCurrCode	char(3)
	PaymentUnitFlag	char(1)
	AnnouncedDate	datetime
	AnnDateEstFlag	char(1)
	RecordDate	datetime
	RecDateEstFlag	char(1)
	EffectiveDate	datetime
	EffDateEstFlag	char(1)
	LicFlag	smallint

Ds2ShareHldgs

PK	**InfoCode**	**int**
PK	**ValDate**	**datetime**
	FreeFloatPct	float
	GovtHeldPct	float
	FamilyHeldPct	float
	EmplyHeldPct	float
	CmpyHeldPct	float
	PortHeldPct	float
	InvstCmpHeldPct	float
	ForeignHeldPct	float
	OthForeignPct	float
	StratHoldPct	float
	LicFlag	smallint

Ds2NumShares

PK	**InfoCode**	**int**
PK	**EventDate**	**datetime**
	NumShrs	float
	LicFlag	smallint

Ds2DPS

PK	**InfoCode**	**int**
PK	**EventDate**	**datetime**
	DPS	float
	LicFlag	smallint

Ds2Adj: Adjustment Factors

This table contains the adjustment factors for splits and spinoffs.

Datastream data is stored unadjusted, but adjustment factors are provided so you can view an adjusted price series. The Datastream adjustment factor includes both splits and spin-offs, and includes scrip issues for international equities.

Indexes	Index Fields
pkey_DS2Adj (Clustered)	InfoCode, AdjType, AdjDate
DS2Adj_1	InfoCode, AdjDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
AdjType	tinyint	N	AdjType identifies the type of adjustment factor where 1 indicates that the adjustment includes splits only, and 2 indicates that it includes everything.
AdjDate	datetime	N	AdjDate is the date of adjustment.
EndAdjDate	datetime	Y	EndAdjDate is the date the adjustment period ended.

Field	Type	Nullable	Description
AdjFactor	float	Y	AdjFactor is the actual factor used for adjustment. It provides a time series of the discrete adjustment factors applied for each capital event in the stock history. The factors are not accumulated.
CumAdjFactor	float	Y	CumAdjFactor is a time series of accumulated adjustment factors. The latest value is always 1, and historic adjustment factors are accumulated in reverse chronological order. As a result, the most recent AdjFactor = 1 and the oldest AdjFactor = 1 multiplied by the product of all adjustment factors. Example: If BASEDATE 30/06/90 EVENT 1 30/06/95 AdjFactor = 0.5 EVENT 2 30/06/00 AdjFactor = 0.8 EVENT 3 30/06/05 AdjFactor = 1.1 Then CumAdjFactor 30/06/90 – 29/06/95 = 1 * 0.5 * 0.8 * 1.1 30/06/95 – 29/06/00 = 1 * 0.8 * 1.1 30/06/00 – 29/06/05 = 1 * 1.1 30/06/05 – CURRENT = 1 If an event happens today with AdjFactor = 0.9 then all the above CumAdjFactor rows change to include additional factor * 0.9 up to end date yesterday.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2CapEvent: Corporate Actions

This table contains information about corporate actions.

Indexes	Index Fields
pkey_DS2CapEvent (Clustered)	InfoCode, EventNum
DS2CapEvent_1	InfoCode, EffectiveDate
DS2CapEvent_2	InfoCode, ActionTypeCode, EffectiveDate
DS2CapEvent_3	InfoCode, AnnouncedDate
DS2CapEvent_4	InfoCode, ActionTypeCode, AnnouncedDate
DS2CapEvent_5	InfoCode, RecordDate
DS2CapEvent_6	InfoCode, ActionTypeCode, RecordDate
DS2CapEvent_7	InfoCode, ExpiryDate
DS2CapEvent_8	InfoCode, ActionTypeCode, ExpiryDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.

Field	Type	Nullable	Description
EventNum	int	N	EventNum is an internal Quantitative Analytics sequence code assigned to each corporate action held against a security.
ActionTypeCode	char(4)	Y	ActionTypeCode is the code indicating the type of corporate action. Cross-reference ActionTypeCode with Ds2XRef.Code where Type_ = 6.
EventStatusCode	char(4)	Y	EventStatusCode indicates the current status of the identifier. This field applies to only to takeovers and mergers. Cross-reference EventStatusCode with Ds2XRef.Code where Type_ = 7.
ResInfoCode	int	Y	ResInfoCode is the Quantitative Analytics internal code identifier of instrument resulting from a capital event. ResInfoCode cross-references with DS2CtryQtInfo.DsSecCode.
RenMarker	char(1)	Y	RenMarker indicates whether the issue is renounceable. RenMarker may be: • N (Non-Renounceable; for example, an open offer) • Y (Renounceable) • X (Not applicable)
NumNewShares	float	Y	NumNewShares indicates the number of new shares that will be received for the given number of old shares held.
NumOldShares	float	Y	NumOldShares indicates the number of old shares held to receive the given new shares.
ISOCurrCode	char(3)	Y	ISOCurrCode is the symbol used for the country's currency when cash terms constitute part of the issue. This field is blank or null if not applicable. Cross-reference ISOCurrCode with Ds2XRef.Code where Type_ = 3.
CashAmt	float	Y	CashAmt is the amount of cash received for the given number of old shares.
MultiIssueMarker	char(1)	Y	MultiIssueMarker indicates whether there are multiple issues on a single ex-date or effective date, and if so, whether the event applies to the original holding or the new holding. MultiIssueMarker may be: • N (Multiple issues on new holding) • O (Multiple issues on original holding) • X (Not applicable)
CmplxIssueMarker	char(1)	Y	CmplxIssueMarker flags issues to indicate whether the capital change record provides enough detail to reverse engineer an adjustment factor for the security on the adjustment date (AdjDate), where: • N (Explains adjustment factor) • X (Not applicable) • Y (Does not explain adjustment factor)
OfferCmpyName	varchar(91)	Y	OfferCmpyName contains the name of the offerer when terms are cash only. This field is blank or null if not applicable.
AnnouncedDate	datetime	Y	AnnouncedDate is the date the corporate action was announced.

Field	Type	Nullable	Description
RecordDate	datetime	Y	RecordDate is the date by which a shareholder must officially hold the shares to be entitled to the corporate action.
EffectiveDate	datetime	Y	EffectiveDate is the ex-date or effective date of the issue.
ExpiryDate	datetime	Y	ExpiryDate is the termination date of an exercisable privilege, according to the terms of the issue. In the case of a rights issue, this is the end of the subscription period of the first call.
UnmatchDsCode	varchar(13)	Y	UnmatchDsCode is an automatically generated six character field unique to each Datastream code.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DS2Div: Datastream Dividend Information

This table contains information about dividends.

Indexes	Index Fields
pkey_DS2Div (Clustered)	InfoCode, EventNum
DS2Div_1	InfoCode, EffectiveDate
DS2Div_2	InfoCode, DivTypeCode, EffectiveDate
DS2Div_3	InfoCode, PayDate
DS2Div_4	InfoCode, DivTypeCode, PayDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
EventNum	int	N	EventNum is an automatically generated, sequential six character field, unique to each Datastream code.
DivTypeCode	char(3)	Y	DivTypeCode is the type of dividend paid. DivTypeCodes are described in the table, DivTypeCode Supplemental Descriptions, below.
TaxMarker	char(1)	Y	TaxMarker is Net (N) or Gross (G) of withholding tax, dividends reported as announced.
DivRate	float	Y	DivRate is the amount of cash to be paid, as dividend per share.
PayDate	datetime	Y	PayDate is the date upon which the cash will be paid.
PayDateEstFlag	char(1)	Y	PayDateEstFlag is a marker to notify whether the associated PayDate field is an actual date (A) or an estimated date (E).
ISOCurrCode	char(3)	Y	ISOCurrCode is the three character ISO currency code in which the cash dividend is paid. Cross-reference ISOCurrCode with Ds2XRef.Code where Type_ = 3.
PaymentUnitFlag	char(1)	Y	PaymentUnitFlag indicates if the DivRate is not a cash amount. For cash dividends the field is null. Where the dividend is a percentage the field is P.

Field	Type	Nullable	Description
AnnouncedDate	datetime	Y	AnnouncedDate is the date on which the dividend issuer announces the dividend entitlement event.
AnnDateEstFlag	char(1)	Y	AnnDateEstFlag is a marker to notify whether the associated AnnouncedDate field is an Actual date (A) or an Estimated date (E).
RecordDate	datetime	Y	RecordDate is the date by which a shareholder must be the registered owner of a share to be entitled to a dividend.
RecDateEstFlag	char(1)	Y	RecDateEstFlag is a marker to notify whether the associated RecordDate field is an Actual date (A) or an Estimated date (E).
EffectiveDate	datetime	Y	EffectiveDate is the first date that the shares trade without a right to receive a dividend.
EffDateEstFlag	char(1)	Y	EffDateEstFlag indicates whether the associated EffectiveDate field is an actual date (A) or an estimated date (E).
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DivTypeCode Supplemental Descriptions

DivTypeCode indicates the type of dividend paid. DivTypeCode cross-references DS2XRef.Code where Type_ = 8.

Note: This table is provided to supplement DS2XRef table descriptions where applicable. Not all codes have supplemental information.

DivTypeCode	Description	Supplemental information
ARR	Payment in arrears	
BRK	Broken period payment	A broken payment occurs when a dividend should be paid on a defined payment schedule, but the schedule is broken. It is a generic description where the payment period maybe longer or shorter than the expected or defined schedule.
CAP	Capital repayment	A capital repayment is different from a capital event because it comes from the share premium account, not issued capital.
CPG	Capital gains payment	This indicates a generic capital gains payment, paid from capital gains accrued by the company.
CPL	Long term capital gains payment	This indicates a long-term capital gains payment, paid from capital gains accrued by the company.
CPM	Mid term capital gains payment	This indicates a medium-term capital gains payment, paid from capital gains accrued by the company.
CPS	Short term capital gains payment	This indicates a short-term capital gains payment, paid from capital gains accrued by the company.
CPU	Undefined capital gains payment	This indicates an undefined capital gains payment, paid from capital gains accrued by the company. This is the equivalent of CPG.
DIV	Dividend	DIV indicates this is a dividend. This is considered a defunct descriptor, and is the equivalent of UND.

DivTypeCode	Description	Supplemental information
EXT	Extra	EXT indicates an extra payment. The distinction between Extra and Special is the source of the funding to pay the dividend. A dividend is considered ‘Extra’ if it is funded by sources from regular profits of the company.
FIN	Final	FIN indicates a final payment.
FOR	Forecast Dividend	
HYR	Half yearly	This indicates a regular half-yearly payment with a frequency of two per year.
INI	Initial	INI indicates an initial payment. This applies only to the first dividend paid on a security.
INT	Interim	
LIQ	Payment by stock in liquidation	This indicates a liquidation payment. This is paid to shareholders when a company goes into liquidation.
MTH	Monthly	This is a regular monthly payment with a frequency of 12 per year.
NOP	No Payment	
PTC	Participating Payment	
QTR	Quarterly	This indicates a regular quarterly payment with a frequency of four per year.
RST	Payment restricted to non-resident holders	This type of payment is restricted to non-resident holders of a security.
RTS	Payment on subscription rights	
SPL	Special	SPL indicates a special payment. The distinction between Extra and Special is the source of the funding to pay the dividend. A dividend is considered ‘Special’ if it is funded by sources from special circumstances, such as a sale of a company's building or share premiums.
STC	Stock Dividend Cash Equivalent	
STK	Stock Dividend	
STO	Optional Stock Dividend	
UND	Undefined Payment	This indicates the payment is undefined. A payment is undefined when it has no supplied frequency or type indicated.
YR	Yearly	YR indicates regular yearly payment with a frequency of one per year.

DS2DPS: Dividend per Share Information

This table contains information about trailing twelve months (TTM) dividends per share.

Indexes	Index Fields
pkey_DS2DPS (Clustered)	InfoCode, EventDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
EventDate	datetime	N	EventDate is the date that the DPS was entered into the Datastream mainframe.
DPS	float	Y	DPS is the unadjusted TTM dividends per share value.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2NumShares: Number of Shares Outstanding

Use this table to retrieve the number of shares outstanding.

Indexes	Index Fields
pkey_DS2NumShares (Clustered)	InfoCode, EventDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
EventDate	datetime	N	EventDate is the date the shares are entered into the Datastream mainframe.
NumShrs	float	Y	NumShrs is the number of shares outstanding, expressed in thousands.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2ShareHldgs: Share Holdings Information

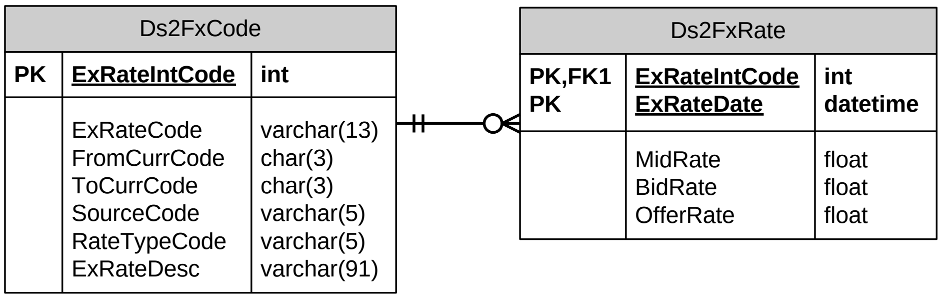
Use this table to retrieve historical share holdings for a security.

Indexes	Index Fields
pkey_DS2ShareHldgs (clustered)	InfoCode, ValDate

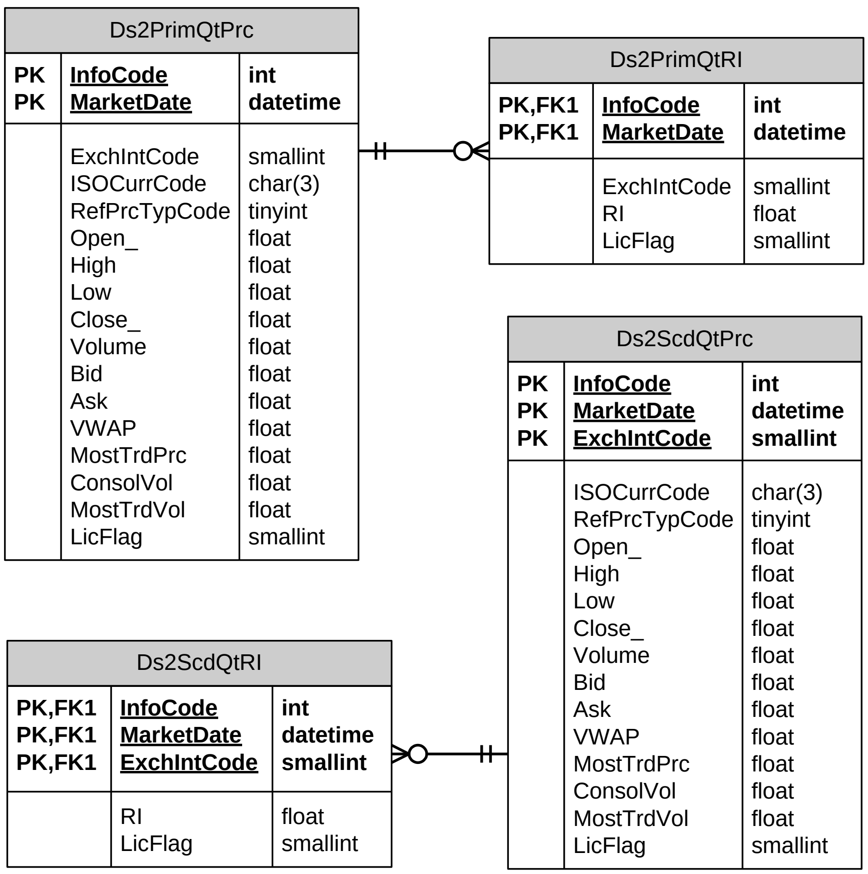
Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
ValDate	datetime	N	ValDate is the date of the share holdings.
FreeFloatPct	float	Y	FreeFloatPct is the free float shares where strategic holdings are broadly defined as holdings of 5% or more. There are some types of holders, such as hedge funds, that are excluded.
GovtHeldPct	float	Y	GovtHeldPct is the government shares held.
EmplyHeldPct	float	Y	EmplyHeldPct is the employee shares held.
CmpyHeldPct	float	Y	CmpyHeldPct is the company shares held.
PensionFundHeldPct	float	Y	PensionFundHeldPct is the pension fund shares held.
InvstCmpHeldPct	float	Y	InvstCmpHeldPct is the investment company shares held.
ForeignHeldPct	float	Y	ForeignHeldPct is the foreign shares held.
Otherheldpct	float	Y	Otherheldpct is the other foreign shares held.
StratHoldPct	float	Y	StratHoldPct is the strategic holdings.
FreeFloatAltPct	float	Y	FreeFloatAltPct is the alternative free float shares where strategic holdings are identified as not investing for investment management purposes, but for strategic stakes in companies.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DS2 Pricing Tables

This diagram illustrates the DS2 pricing exchange rate tables.



This diagram illustrates the DS2 primary and secondary pricing tables.



DS2FxCode: Datastream Exchange Rate Contracts

This table contains information on exchange rate contracts.

Indexes	Index Fields
pkey_Ds2FxCode (Clustered)	ExRateIntCode
Ds2FxCode_1	FromCurrCode, ToCurrCode, RateTypeCode

Field	Type	Nullable	Description
ExRateIntCode	int	N	ExRateIntCode is the internal InfoCode for a given exchange rate contract. Cross-reference ExRateIntCode with DS2FxRate.
ExRateCode	varchar(13)	Y	ExRateCode is the Datastream code for a given exchange rate contract.
FromCurrCode	char(3)	Y	FromCurrCode is the ISO currency code of the "from currency," or originating currency. Cross-reference FromCurrCode with Ds2XRef.Code where Type_ = 3.
ToCurrCode	char(3)	Y	ToCurrCode is the ISO currency code of the "to currency," or the destination currency. Cross-reference ToCurrCode with Ds2XRef.Code where Type_ = 3.
SourceCode	varchar(5)	Y	SourceCode is the Integer code for the source of the data. Cross-reference SourceCode with Ds2XRef.Code where Type_ = 4.
RateTypeCode	varchar(5)	Y	RateTypeCode is the type of contract for the exchange rate. Cross-reference RateTypeCode with Ds2XRef.Code where Type_ = 5.
ExRateDesc	varchar(91)	Y	ExRateDesc is the description of the contract.

DS2FxRate: Datastream Exchange Rate Data

Use this table to retrieve exchange rate data for a given exchange rate contract.

Indexes	Index Fields
pkey_Ds2FxRate (Clustered)	ExRateIntCode, ExRateDate

Field	Type	Nullable	Description
ExRateIntCode	int	N	ExRateIntCode is the internal InfoCode for a given exchange rate contract. Cross-reference ExRateIntCode with DS2FxCode.
ExRateDate	datetime	N	ExRateDate is the date of the historical exchange rate data.
MidRate	float	Y	MidRate is the mid rate for contract on the given date.
BidRate	float	Y	BidRate is the bid rate for contract on the given date.
OfferRate	float	Y	OfferRate is the offer rate for contract on the given date.

Ds2MktVal: Market Value Data

This table contains consolidated market value data.

Indexes	Index Fields
pkey_DS2MktVal (Clustered)	InfoCode, ValDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
ValDate	datetime	N	ValDate is the date of the share holdings.

Field	Type	Nullable	Description
ConsolNumShrs	float	Y	ConsolNumShrs is the consolidated number of shares, in thousands, outstanding for the entire company.
ConsolMktVal	float	Y	ConsolMktVal is the consolidated market value, in millions, for the entire company.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2PrimQtPrc: Primary Exchange Quote Pricing

This table contains pricing information for the primary exchange quote. For US traded securities, this table represents composite pricing information.

Indexes	Index Fields
pkey_DS2PrimQtPrc (Clustered)	InfoCode, MarketDate
DS2PrimQtPrc_1	InfoCode, ExchIntCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
MarketDate	datetime	N	MarketDate is the date of the price.
ExchIntCode	smallint	Y	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with Ds2Exchange.
ISOCurrCode	char(3)	Y	ISOCurrCode is the ISO Currency Code for the currency upon which the series is calculated. Cross-reference ISOCurrCode with Ds2XRef.Code where Type_ = 3.
RefPrcTypCode	tinyint	Y	RefPrcTypCode identifies whether the price is final. A value of 1 indicates the price is final, and 2 indicates an interim (snapshot) price. RefPrcTypCode cross-references with Ds2XRef where Type_ = 1000.
Open_	float	Y	Open_ is the opening price for a security on a given date.
High	float	Y	High is the high price for the security on a given date or date range.
Low	float	Y	Low is the low price for the security on a given date or date range.
Close_	float	Y	Close_ is the closing price of the security on the given date.
Volume	float	Y	Volume is the unadjusted volume.
Bid	float	Y	Bid is the bid price for the security on the given date.
Ask	float	Y	Ask is the ask price for the security on the given date.
VWAP	float	Y	VWAP is the volume-weighted average price.
MostTrdPrc	float	Y	MostTrdPrc is the most traded price.
ConsolVol	float	Y	ConsolVol is the consolidated volume of the security.
MostTrdVol	float	Y	MostTrdVol is most traded volume.

Field	Type	Nullable	Description
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2PrimQtRI: Primary Exchange Quote Return Index Information

This table contains return index information for the primary exchange quote. For US traded securities, this table represents composite return index information.

Indexes	Index Fields
pkey_DS2PrimQtRI (Clustered)	InfoCode, MarketDate
DS2PrimQtRI_1	InfoCode, ExchIntCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
MarketDate	datetime	N	MarketDate is the price date.
ExchIntCode	smallint	Y	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with Ds2Exchange.
RI	float	Y	RI is the return index for the security.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DS2ScdQtPrc: Secondary Exchange Quote Pricing

This table contains pricing information for all secondary exchange quotes.

Indexes	Index Fields
pkey_DS2ScdQtPrc (Clustered)	InfoCode, ExchIntCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
MarketDate	datetime	N	MarketDate is the price date.
ExchIntCode	smallint	N	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with Ds2Exchange.
ISOCurrCode	char(3)	Y	ISOCurrCode is the three character ISO currency code for the currency of the security country of origin. Cross-reference ISOCurrCode with Ds2XRef.Code where Type_ = 3.
RefPrcTypCode	tinyint	Y	RefPrcTypCode identifies whether the price is final. A value of 1 indicates the price is final, and 2 indicates an interim (snapshot) price. RefPrcTypCode cross-references with Ds2XRef where Type_ = 1000.
Open_	float	Y	Open_ is the opening price for a security on a given date.

Field	Type	Nullable	Description
High	float	Y	High is the high price for the security on a given date or date range.
Low	float	Y	Low is the low price for the security on a given date or date range.
Close_	float	Y	Closing_ is the closing price of the security on the given date.
Volume	float	Y	Volume is the unadjusted volume.
Bid	float	Y	Bid is the bid price for the security on the given date.
Ask	float	Y	Ask is the ask price for the security on the given date.
VWAP	float	Y	WAP is the volume-weighted average price.
MostTrdPrice	float	Y	MostTrdPrice is the most traded price.
ConsolVol	float	Y	ConsolVol is the consolidated volume of the security.
MostTrdVol	float	Y	MostTrdVol is most traded volume.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DS2ScdQtRI: Secondary Exchange Quote Return Information

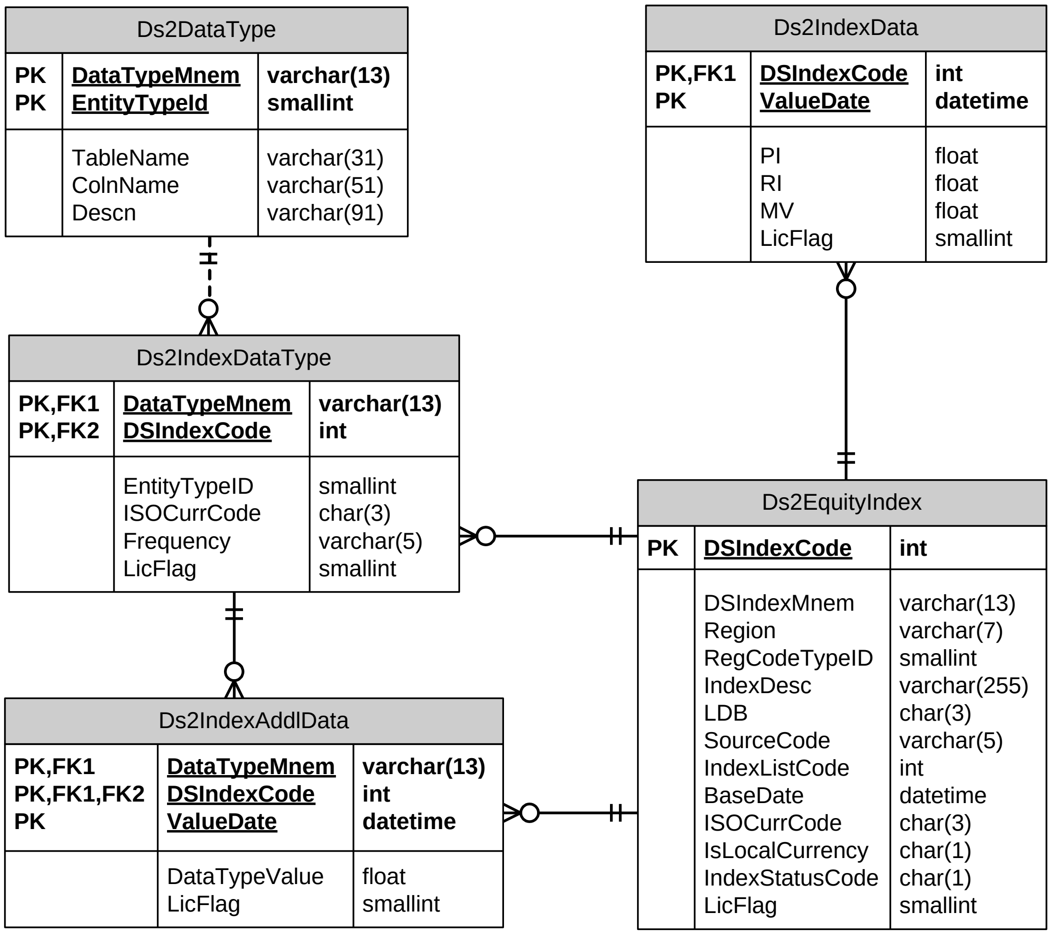
This table contains return index information for all secondary exchange quotes.

Indexes	Index Fields
pkey_DS2ScdQtRI (Clustered)	InfoCode, ExchIntCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers. InfoCode cross-references with DS2CtryQtInfo.
MarketDate	datetime	N	MarketDate is the price date.
ExchIntCode	smallint	N	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with Ds2Exchange.
RI	float	Y	RI is the return index for the security.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DS2 Index Tables

The following diagram illustrates the DS2 index tables.



Ds2DataType: Datastream Data Types

This table is a metadata table containing all available data types for Datastream indices and equities.

Indexes	Index Fields
pkey_Ds2DataType (Clustered)	DataTypeMnem, EntityTypeId
Ds2DataType_1	EntityTypeId
Ds2DataType_2	DataTypeMnem
Ds2DataType_3	EntityTypeId, Descn

Field	Type	Nullable	Description
DataTypeMnem	varchar(13)	N	DataTypeMnem is the mnemonic of the data type.

Field	Type	Nullable	Description
EntityTypeId	smallint	N	EntityTypeId indicates the type of entity described. EntityTypeId can be: • 1 (Equity) • 3 (Equity Index) • 6 (Commodities) • 8 (Futures)
TableName	varchar(31)	Y	TableName is the name of the table containing data for that data type.
ColnName	varchar(51)	Y	ColnName is the column name to reference for the data type.
Descn	varchar(91)	Y	Descn is the description of the data type.

Ds2EquityIndex: Equity Index Information

This table is the information table for index identifiers.

Indexes	Index Fields
pkey_DS2EquityIndex (Clustered)	DSIndexCode
DS2EquityIndex_1	DSIndexMnem
DS2EquityIndex_2	ISOCurrCode
DS2EquityIndex_3	IndexDesc
DS2EquityIndex_4	Region

Field	Type	Nullable	Description
DSIndexCode	int	N	DSIndexCode is the Quantitative Analytics internal index code. This field links across the DS2Index* tables.
DSIndexMnem	varchar(13)	Y	DSIndexMnem is the Datastream Index Mnemonic.
Region	varchar(7)	Y	Region is the region or country code where the quote is traded. Cross-reference Region with Ds2Region.Region.
RegCodeTypeID	smallint	Y	RegCodeTypeId is the region type code identifier. It may be: • 1 = ISO country code (for example, US = United States, NO = Norway) • 2 = Datastream region code (for example, 07 = international) • 3 = index region (for example, AMADVE = Advanced Emerging, FTSE index region)
IndexDesc	varchar(255)	Y	IndexDesc is the description of the index.
LDB	char(3)	Y	LDB is the Index Constituent License category.
SourceCode	varchar(5)	Y	SourceCode identifies the index source. Source cross-references with Ds2XRef.Code where Type_ = 4.
IndexListCode	int	Y	IndexListCode is the index constituent list mnemonic.
BaseDate	datetime	Y	BaseDate is the beginning date for the index values.

Field	Type	Nullable	Description
ISOCurrencyCode	char(3)	Y	ISOCurrencyCode is the code for the currency of the country of origin of the security. Cross-reference ISOCurrencyCode with Ds2XRef.Code where Type_ = 3.
IsLocalCurrency	char(1)	Y	IsLocalCurrency indicates whether the index values are in local currency. Y indicates that they are local; N indicates they are not.
IndexStatusCode	char(1)	Y	IndexStatusCode is the status code indicating the status of the index. StatusCode may be: • A (Active) • D (Dead) • S (Suspended)
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2IndexAddlData: Historical Index Pricing and Fundamentals

This table contains historical index pricing and fundamental data.

Indexes	Index Fields
pkey_DS2IndexAddlData (Clustered)	DataTypeMnem, DSIndexCode, ValueDate

Field	Type	Nullable	Description
DataTypeMnem	varchar(13)	N	DataTypeMnem is the mnemonic of the data type. Cross-reference DataTypeMnem with DS2DataType.
DSIndexCode	int	N	DSIndexCode is the Quantitative Analytics internal index code. This field links across the DS2Index* tables.
ValueDate	datetime	N	ValueDate is the date of the pricing index value.
DataTypeValue	float	Y	DataTypeValue is the index value for a given data type.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2IndexData: Index-level Data

This table contains the three most common index level data items: Price Index, Total Return Index, and Market Value (Capital).

Indexes	Index Fields
pkey_DS2IndexData (Clustered)	DSIndexCode, ValueDate

Field	Type	Nullable	Description
DSIndexCode	int	N	DSIndexCode is the Quantitative Analytics internal index code. This field links across the DS2Index* tables.
ValueDate	datetime	N	ValueDate is the date of the pricing index value.
PI_	float	Y	PI_ is the DataTypeValue for the price index.

Field	Type	Nullable	Description
RI	float	Y	RI is the DataTypeValue for the total return index.
MV	float	Y	MV is the DataTypeValue for the market value.
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

Ds2IndexDataType: Index Pricing and Fundamentals

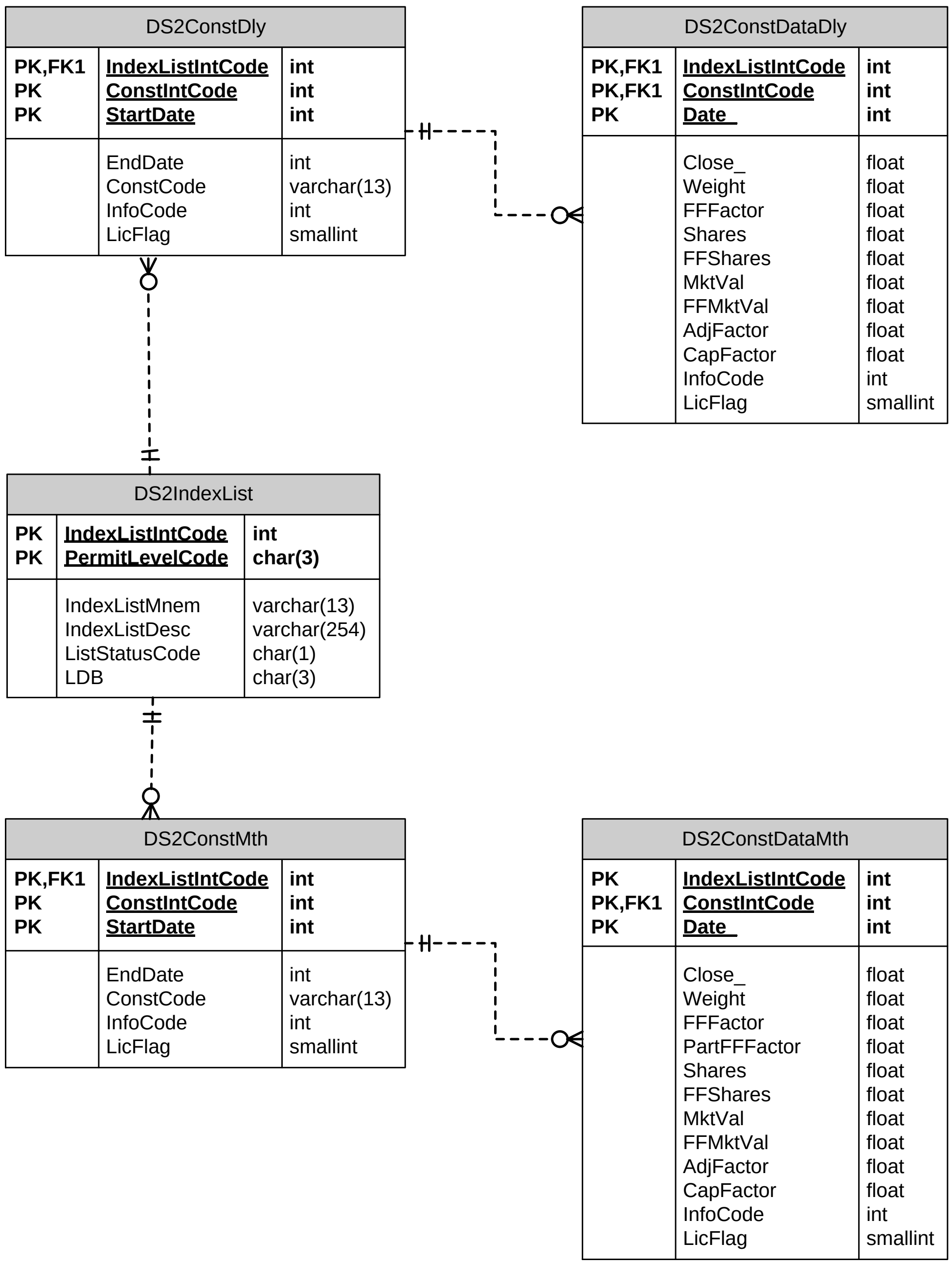
This table contains index pricing and fundamental data.

Indexes	Index Fields
pkey_DS2IndexDataType (Clustered)	DataTypeMnem, DSIndexCode

Field	Type	Nullable	Description
DataTypeMnem	varchar(13)	N	DataTypeMnem is the mnemonic of the data type. Cross-reference DataTypeMnem with DS2DataType.
DSIndexCode	int	N	DSIndexCode is the Quantitative Analytics internal index code. This field links across the DS2Index* tables.
EntityTypeId	smallint	Y	EntityTypeId indicates the type of entity described. EntityTypeId can be: • 1 (Equity) • 3 (Equity Index) • 6 (Commodities) • 8 (Futures)
ISOCurrCode	char(3)	Y	ISOCurrCode is the three character ISO currency code for the currency of the security country of origin. Cross-reference ISOCurrCode with Ds2XRef.Code where Type_ = 3.
Frequency	varchar(5)	Y	Frequency indicates the data type frequency. (This field is not currently populated.)
LicFlag	smallint	Y	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with Ds2Xref.Code where Type_ = 1002.

DS2 Index Constituents Tables

The following diagram shows the relationships between the DS2 Index Constituents tables.



Ds2ConstDataDly: Datastream Daily Constituent Data

This table contains the daily constituent data for each index.

Update Cycle: Daily

Adjusted: Unadjusted

Indexes	Index Fields
pkey_Ds2ConstDataDly (Clustered)	IndexListIntCode, ConstIntCode, Date_

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the integer code for index lists. This code is generated by TRDW.
ConstIntCode	int	N	ConstIntCode is the integer code for constituents. This code is generated by TRDW.
Date_	datetime	N	Date_ is the date the data is valid.
Close_	float	Y	Close_ is the constituent's closing price for the day.
Weight	float	Y	Weight is the constituent's weight for the day.
FFFactor	float	Y	FFFactor is the free float factor.
Shares	float	Y	Shares is the total number of shares of this security in the index.
FFShares	float	Y	FFShares is the number of shares available for trading in the secondary market.
MktVal	float	Y	MktVal is the market value of the security in the index.
FFMktVal	float	Y	FFMktVal is the free float market value of the security.
AdjFactor	float	Y	AdjFactor is the actual factor used for adjustment.
CapFactor	float	Y	CapFactor is the numeric capping factor.
InfoCode	int	Y	InfoCode is the code that assists Quantitative Analytics in function performance.
LicFlag	int	Y	LicFlag identifies the license to which each index list belongs. This field cross-references with DS2XRef.Code where Type_ = 1010.

Ds2ConstDataMth: Datastream Monthly Constituent Data

This table contains the monthly constituent data for each index.

Update Cycle: Daily

Adjusted: Unadjusted

Indexes	Index Fields
pkey_Ds2ConstDataMth (Clustered)	IndexListIntCode, ConstIntCode, Date_

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the integer code for index lists. This code is generated by TRDW.

Field	Type	Nullable	Description
ConstIntCode	int	N	ConstIntCode is the integer code for constituents. This code is generated by TRDW.
Date_	datetime	N	Date_ is the date the data is valid.
Close_	float	Y	Close_ is the constituent's closing price for the day.
Weight	float	Y	Weight is the constituent's weight for the day.
FFFactor	float	Y	FFFactor is the free float factor.
PartFFFactor	float	Y	PartFFFactor is the partial free float factor.
Shares	float	Y	Shares is the total number of shares of this security in the index.
FFShares	float	Y	FFShares is the number of shares available for trading in the secondary market.
MktVal	float	Y	MktVal is the market value of the security in the index.
FFMktVal	float	Y	FFMktVal is the free float market value of the security.
AdjFactor	float	Y	AdjFactor is the actual factor used for adjustment.
CapFactor	float	Y	CapFactor is the numeric capping factor.
InfoCode	int	Y	InfoCode is the code that assists Quantitative Analytics in function performance.
LicFlag	int	Y	LicFlag identifies the license to which each index list belongs. This field cross-references with DS2XRef.Code where Type_ = 1010.

Ds2ConstDly: Datastream Daily Constituent Lists

This table contains daily constituent lists for each index.

Update Cycle: Daily

Adjusted: Unadjusted

Indexes	Index Fields
pkey_Ds2ConstDly (Clustered)	IndexListIntCode, ConstIntCode, StartDate

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the integer code for index lists. This code is generated by TRDW.
ConstIntCode	int	N	ConstIntCode is the integer code for constituents. This code is generated by TRDW.
StartDate	datetime	N	StartDate is the first date the constituent is part of the index.
EndDate	datetime	Y	EndDate is the last date the constituent is part of the index.
ConstCode	varchar(13)	Y	ConstCode is usually a DsCode, but depending on the context, it may be the index-specific identifier.
InfoCode	int	Y	InfoCode is the integer identifier code for a DsCode. This code is generated by TRDW.

Field	Type	Nullable	Description
LicFlag	int	Y	LicFlag identifies the license to which each index list belongs. This field cross-references with DS2XRef.Code where Type_ = 1010.

Ds2ConstMth: Datastream Monthly Constituent Lists

This table contains monthly constituent lists for each index.

Update Cycle: Daily

Adjusted: Unadjusted

Indexes	Index Fields
pkey_Ds2ConstMth (Clustered)	IndexListIntCode, ConstIntCode, StartDate

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the integer code for index lists. This code is generated by TRDW.
ConstIntCode	int	N	ConstIntCode is the integer code for constituents. This code is generated by TRDW.
StartDate	datetime	N	StartDate is the first date the constituent appears in the index. This date is generated from the ValueDate.
EndDate	datetime	Y	EndDate is the last date the constituent appears in the index, which will be the latest month end date for current constituents.
ConstCode	varchar(13)	Y	ConstCode is usually a DsCode, but depending on the context, it may be the index-specific identifier.
InfoCode	int	Y	InfoCode is the integer identifier code for a DsCode. This code is generated by TRDW.
LicFlag	int	Y	LicFlag identifies the license to which each index list belongs. This field cross-references with DS2XRef.Code where Type_ = 1010.

Ds2IndexList: Datastream Index List Descriptions

This table contains descriptive information about the index lists available from Datastream.

Update Cycle: Daily

Adjusted: Unadjusted

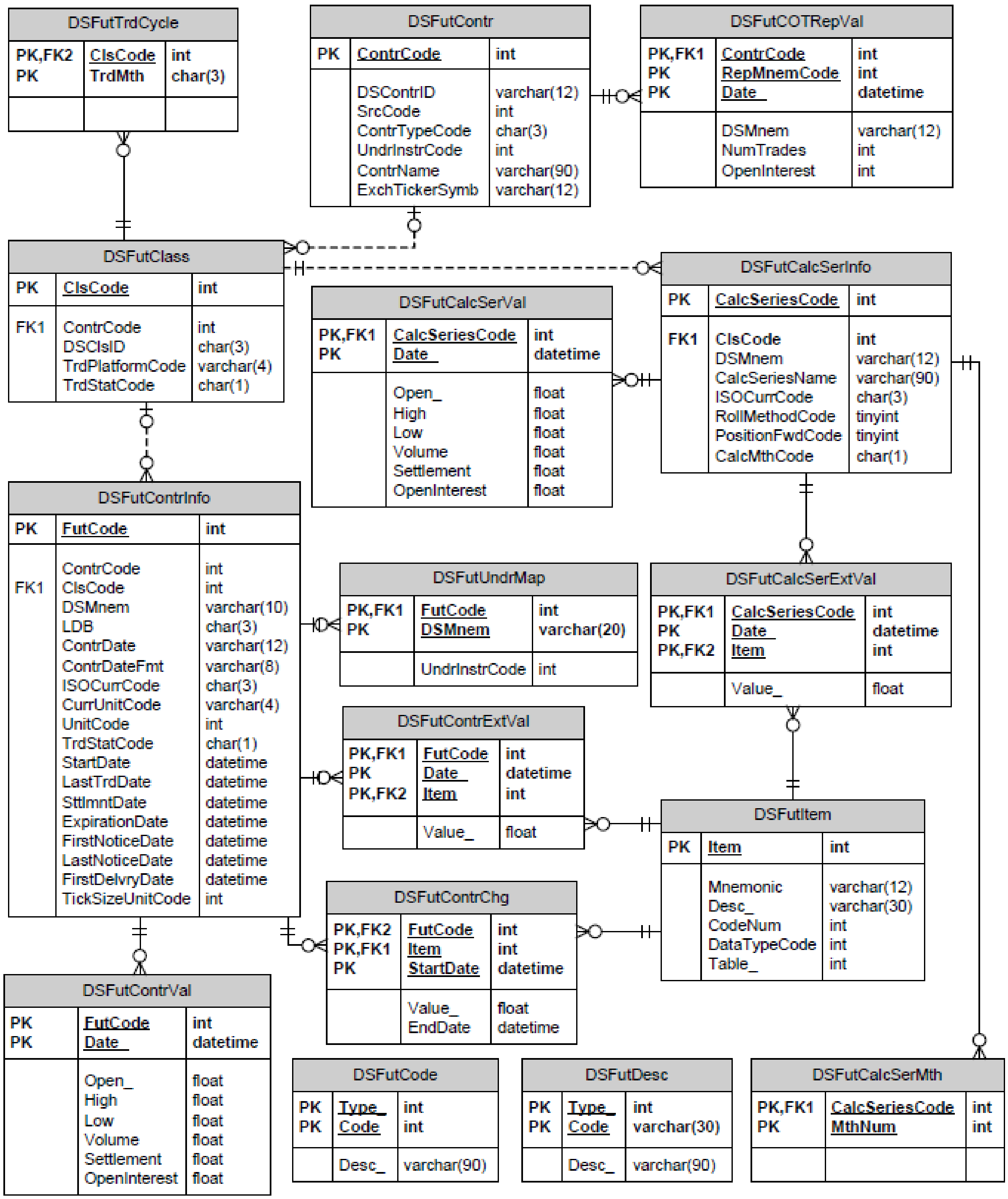
Indexes	Index Fields
pkey_Ds2IndexList (Clustered)	IndexListIntCode, PermitLevelCode

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the integer code for index lists. Ds2IndexList.IndexListIntCode cross-references with DS2XRef.Code where Type_ = 1001.

Field	Type	Nullable	Description
PermitLevelCode	char(3)	N	PermitLevelCode is the licensing type code. It can be daily, monthly, or monthly with weights.
IndexListMnem	varchar(13)	Y	IndexListMnem is the Datastream mnemonic for the index list.
IndexListDesc	varchar(255)	Y	IndexListDesc is the Datastream textual description for the index list.
ListStatusCode	char(1)	Y	ListStatusCode indicates whether the index is active (A) or dead (D).
LDB	char(3)	Y	LDB is the licensing indicator for index lists. This field cross-references with DS2XRef.Code where Type_ = 1012.

3 Datastream Futures

The following diagram shows the relationships between the Datastream Futures tables.



Datastream Futures Updates and Adjustments

Update Cycle: Daily

Adjusted: Unadjusted

DSFutCalcSerExtVal: Datastream Futures Continuous Extended Values

Use this table to retrieve time series data for all non-standard data types for a given continuous future series.

Indexes	Index Fields
pkey_DSFutCalcSerExtVal (clustered)	CalcSeriesCode, Date_, Item

Field	Type	Nullable	Description
CalcSeriesCode	int	N	CalcSeriesCode is the Refinitiv generated ID for a Datastream mnemonic. This field cross-references with DSFutCalcSerInfo.CalcSeriesCode.
Date_	datetime	N	Date_ is the market date.
Item	int	N	Item is the Refinitiv generated integer equivalent for each Datastream mnemonic. This field cross-references with DSFutItem.Item.
Value_	float	Y	Value_ is the time series value.

DSFutCalcSerInfo: Datastream Futures Continuous Series Information

Datastream employs six different rollover methods and calculates six different continuous series for each class level of contracts. This table describes Datastream mnemonics for these series.

Indexes	Index Fields
pkey_DSFutCalcSerInfo (clustered)	CalcSeriesCode

Field	Type	Nullable	Description
CalcSeriesCode	int	N	CalcSeriesCode is the Refinitiv generated ID for a Datastream mnemonic. This field is cross-referenced by other Datastream Futures tables.
ClsCode	int	N	ClsCode is the Refinitiv generated ID for a Datastream class code. This field is cross-referenced by other Datastream Futures tables.
DSMnem	varchar(12)	Y	DSMnem is the unique Datastream mnemonic for a futures continuous series.
CalcSeriesName	varchar(90)	Y	CalcSeriesName is the description of the series.
ISOCurrCode	char(3)	Y	ISOCurrCode is the ISO Currency Code for the currency upon which the series is calculated. ISOCurrCode cross-references with DSFutDesc.Code where DSFutDesc.Type_ = 2.
RollMethodCode	tinyint	Y	RollMethodCode is the roll method used for the calculation. RollMethodCode cross-references with DSFutCode.Code where DSFutCode.Type_ = 4.

Field	Type	Nullable	Description
PositionFwdCode	tinyint	Y	PositionFwdCode is the position forward. If a contract trades four quarters, a continuous series may show data from the most recent month, second most recent, third most recent, and so on. This field indicates which position is used. Cross-reference PositionFwdCode with DSFutCode.Code where DSFutCode.Type_ = 5.
CalcMthCode	char(1)	Y	CalcMthCode is the calculation month code. The calculation month code may be S (traded for all months) or T (traded for specific months).

DSFutCalcSerMth: Datastream Continuous Series Calculation Month

Use this table to retrieve the months for which the continuous series are available. A null value means that all months are available.

Indexes	Index Fields
pkey_DSFutCalcSerMth (clustered)	CalcSeriesCode, MthNum

Field	Type	Nullable	Description
CalcSeriesCode	int	N	CalcSeriesCode is the Refinitiv generated ID for a Datastream mnemonic. This field cross-references with DSFutCalcSerInfo.CalcSeriesCode.
MthNum	int	N	MthNum is the month for which continuous series are available.

DSFutCalcSerVal: Datastream Futures Continuous Series Values

This table contains time series data for all standard data types for a given continuous future series.

Indexes	Index Fields
pkey_DSFutCalcSerVal (clustered)	CalcSeriesCode, Date_

Field	Type	Nullable	Description
CalcSeriesCode	int	N	CalcSeriesCode is the Refinitiv generated ID for a Datastream mnemonic. This field cross-references with DSFutCalcSerInfo.CalcSeriesCode.
Date_	datetime	N	Date_ is the market date.
Open_	float	Y	Open_ is the open price. The open price value is exchange calculated, is the first trade price, or if there were no trades on the market date, then this is the settlement price.
High	float	Y	High is the high price. The high price either is the highest trade price, or if there were no trades on the market date, then this is the Settlement Price.
Low	float	Y	Low is the low price. The low price either is the lowest trade price, or if there were no trades on the market date, then this is the settlement price.
Volume	float	Y	Volume is the number of contracts traded.

Field	Type	Nullable	Description
Settlement	float	Y	Settlement is the settlement price as published by exchange. If no figure is published by the exchange then the last trade is used.
OpenInterest	float	Y	OpenInterest is the number of contracts not closed.

DSFutClass: Datastream Futures Contract Class Information

Use this table to retrieve futures contracts according to the platform upon which they were traded (class), for example, pit, electronic, or over the counter.

Indexes	Index Fields
pkey_DSFutClass (clustered)	ClsCode

Field	Type	Nullable	Description
ClsCode	int	N	ClsCode is the Refinitiv generated ID for a Datastream class code. This field cross-references with DSFutCalcSerInfo.ClsCode.
ContrCode	int	Y	ContrCode is the Refinitiv generated ID for a Datastream contract code. This field cross-references with DSFutContr.ContrCode.
DSClsID	char(3)	Y	DSClsID is a three-letter class code for a contract.
TrdPlatformCode	varchar(4)	Y	TrdPlatformCode indicates the trading platform. Cross-reference TrdPlatformCode with DSFutDesc.Code where DSFutDesc.Type_ = 4.
TrdStatCode	char(1)	Y	TrdStatCode is the trade status code. The trade status may be active (A) or dead (D).

DSFutCode: Datastream Futures Integer Codes

Use this table to translate futures integer codes.

Indexes	Index Fields
pkey_DSFutCode (clustered)	Type_, Code

Field	Type	Nullable	Description
Type_	int	N	Type_ is the data type identifier. Types are defined where Type_ = 0 and Code identifies the type.
Code	int	N	Code is described by Desc_. Code is cross-referenced from other Datastream tables.
Desc_	varchar(90)	Y	Desc_ is the full name or description of Code + Type_.

DSFutContr: Datastream Futures Contracts

Use this table to retrieve general futures contract information including the contract name, type (forwards or futures), and the type of underlying instrument.

Indexes	Index Fields
pkey_DSFutContr (clustered)	ContrCode

Field	Type	Nullable	Description
ContrCode	int	N	ContrCode is the Refinitiv generated ID for a Datastream contract code. This field cross-references with DSFutClass.ContrCode.
DSContrID	varchar(12)	Y	DSContrID is the Datastream code for a contract.
SrcCode	int	Y	SrcCode is the source code. Source or exchange code indicating the exchange in which the contract is trading. Cross-reference SrcCode with DSFutCode.Code where DSFutCode.Type_ = 1.
ContrTypeCode	char(3)	Y	ContrTypeCode indicates the contract type. ContrTypeCode cross-references with DSFutDesc.Code where DSFutDesc.Type_ = 1
UndrInstrCode	int	Y	UndrInstrCode is the Underlying Instrument Code. Cross-reference UndrInstrCode with DSFutCode.Code where DSFutCode.Type_ = 2.
ContrName	varchar(90)	Y	ContrName is the contract name.
ExchTickerSymb	varchar(12)	Y	ExchTickerSymb is the security ticker or symbol provided by the exchange.

DsFutContrChg: Datastream Futures Contract Changes

Use this table to retrieve general futures contract change information.

Indexes	Index Fields
pkey_DSFutContrChg (clustered)	FutCode, Item, StartDate

Field	Type	Nullable	Description
FutCode	int	N	FutCode is a Refinitiv ID for a Datastream mnemonic.
Item	int	N	Item is the Refinitiv generated integer equivalent for each Datastream mnemonic. This field cross-references with DSFutItem.Item.
StartDate	datetime	N	StartDate is the first trading date of the series. If the series is active, then this is the latest market date.
Value_	float	Y	Value_ is the contract value.
EndDate	datetime	Y	EndDate is the last trading date of the series. EndDate is null if the series is active.

DSFutContrExtVal: Datastream Futures Extended Value

This table contains the time series data for all non-standard, exchange-specific data types.

Indexes	Index Fields
pkey_DSFutContrExtVal (clustered)	FutCode, Date_, Item

Field	Type	Nullable	Description
FutCode	int	N	FutCode is a Refinitiv ID for a Datastream mnemonic.
Date_	datetime	N	Date_ is the market date.
Item	int	N	Item is the Refinitiv generated integer equivalent for each Datastream mnemonic. This field cross-references with DSFutItem.Item.
Value_	float	Y	Value_ is the time series value.

DSFutContrInfo: Datastream Futures Contract Information

Use this table to retrieve the static attributes of a futures series. Separate series mnemonics are generated for each trading platform.

Indexes	Index Fields
pkey_DSFutContrInfo (clustered)	FutCode

Field	Type	Nullable	Description
FutCode	int	N	FutCode is a Refinitiv ID for a Datastream mnemonic.
ContrCode	int	Y	ContrCode is the Refinitiv generated ID for a Datastream contract code.
ClsCode	int	Y	ClsCode is the Refinitiv code for a Datastream class code.
DSMnem	varchar(10)	Y	DSMnem is the Datastream mnemonic.
LDB	char(3)	Y	LDB is the logical database code. Datastream Futures content may be: • FUT (US Financial Futures) • LIF (Non-US Financial Futures) • COM (US Commodity Futures) • CIE (Non-US Commodity Futures)
ContrDate	varchar(12)	Y	ContrDate is the contract date in the format MMYY and indicates the futures expiration month and year.
ContrDateFmt	varchar(8)	Y	(Reserved for future development.)
ISOCurrCode	char(3)	Y	ISOCurrCode is the ISO Currency Code for the currency upon which the series is calculated. ISOCurrCode cross-references with DSFutDesc.Code where DSFutDesc.Type_ = 2.
CurrUnitCode	varchar(4)	Y	CurrUnitCode indicates the unit of currency. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths and must be divided by 100.

Field	Type	Nullable	Description
UnitCode	int	Y	UnitCode indicates the units of a futures contract, for example, carats, cubic meters, or bushels. Cross-reference UnitCode with DSFutCode.Code where Type_ = 3.
TrdStatCode	char(1)	Y	TrdStatCode is the status code and indicates whether the contract is Active (A) or whether it has been Discontinued (D).
StartDate	datetime	Y	StartDate indicates the date from which Datastream stores data. In some cases, contracts may have been eligible for trading before this date.
LastTrdDate	datetime	Y	LastTrdDate is the date on which the contract expires.
SttlmntDate	datetime	Y	The date when the contract is settled and buyer must make payment.
ExpirationDate	datetime	Y	(Reserved for future development.)
FirstNoticeDate	datetime	Y	The day after which an investor who has purchased a futures contract may be required to take physical delivery of the contract's underlying commodity.
LastNoticeDate	datetime	Y	(Reserved for future development.)
FirstDelvryDate	datetime	Y	(Reserved for future development.)
TickSizeUnitCode	int	Y	(Reserved for future development.)

DSFutContrVal: Datastream Futures Values

Use this table to retrieve time series data for a futures series.

Indexes	Index Fields
pkey_DSFutContrVal (clustered)	FutCode, Date_

Field	Type	Nullable	Description
FutCode	int	N	FutCode is a Refinitiv ID for a Datastream mnemonic.
Date_	datetime	N	Date_ is the market date.
Open_	float	Y	Open_ is the opening value of a contract. This value is either exchange calculated or the first trade value. If there were no trades, then this is the settlement price.
High	float	Y	High is the high value of a contract trade. If there were no trades, then this is the settlement price.
Low	float	Y	Low is the low value of a contract trade. If there were no trades, then this is the settlement price.
Volume	float	Y	Volume is the trade volume for the given date.
Settlement	float	Y	Settlement is the settlement price as published by the exchange. Settlement price is defined by the exchange, and is used to mark a particular contract. If no settlement figure is published by the exchange, then this is the last trade price.

Field	Type	Nullable	Description
OpenInterest	float	Y	OpenInterest is the total number of contracts entered but not liquidated. This is the total purchase or sales commitment, or the number of contracts outstanding.

DSFutCOTRepVal: Datastream Future COT Report Value

Use this table to retrieve COT (Commitment of Traders) report series attributes and values. A COT report is sent to each stakeholder at the end of each market day summarizing the total number of trades, or other relevant data. A COT report publishes aggregated number of trades for the entire trading platform for a contract in an exchange. This table is defined at a contract level.

Indexes	Index Fields
pkey_DSFutCOTRepVal (clustered)	ContrCode, RepMnemCode, Date_

Field	Type	Nullable	Description
ContrCode	int	N	ContrCode is the Refinitiv generated ID for a Datastream contract code.
RepMnemCode	int	N	RepMnemCode indicates the report type. To identify the report type, cross-reference RepMnemCode with DSFutCode where RepMnemCode = DSFutCode.Code and Type_ = 6. Then cross-reference DSFutCode.Desc_ with DSFutDesc.Code where Type_ = 3.
Date_	datetime	N	Date_ is the market date.
DSMnem	varchar(12)	Y	DSMnem is the Datastream mnemonic.
NumTrades	int	Y	NumTrades is the number of traders holding open positions.
OpenInterest	int	Y	OpenInterest is the total number of contracts entered but not liquidated. This is the total purchase or sales commitment, or the number of contracts outstanding.

DSFutDesc: Datastream Futures Varchar Codes

Use this table to translate futures varchar codes.

Indexes	Index Fields
pkey_DSFutDesc (clustered)	Type_, Code

Field	Type	Nullable	Description
Type_	int	N	Type_ is the data type identifier. Types are defined where Type_ = 0 and Code identifies the type.
Code	int	N	Code is described by Desc_. Code is cross-referenced from other Datastream tables.
Desc_	varchar(90)	Y	Desc_ is the full name or description of Code + Type_.

DSFutItem: Datastream Futures Data Items

This table contains descriptive information about Datastream futures items.

Indexes	Index Fields
pkey_DSFutItem (clustered)	Item

Field	Type	Nullable	Description
Item	int	N	Item is the Refinitiv generated integer equivalent for each Datastream mnemonic. This field is cross-referenced from other tables.
Mnemonic	varchar(12)	Y	Mnemonic is the mnemonic for each of the time series data items.
Desc_	varchar(30)	Y	Desc_ is the description of each of the time series data items.
CodeNum	int	Y	CodeNum is the Type_ code to reference in DSFutCode.
DataTypeCode	int	Y	DataTypeCode indicates the item data type. Cross-reference DataTypeCode with DSFutCode.Code where Type_ = 8.
Table_	int	Y	Table_ is the bit mask value of the associated tables. Table_ cross-references with DSFutCode.Code where Type_ = 7. In the event that the item is associated with two tables, Table_ is the sum of the applicable DSFutCode.Code values.

DSFutTrdCycle: Datastream Futures Trading Cycle

Use this table to map the months in which a given future contract class trades.

Indexes	Index Fields
pkey_DSFutTrdCycle (clustered)	ClsCode, TrdMth

Field	Type	Nullable	Description
ClsCode	int	N	ClsCode is the Refinitiv generated ID for a Datastream class code. This field cross-references with DSFutCalcSerInfo.ClsCode.
TrdMth	char(3)	N	TrdMth indicates the trading months associated with a contract class, abbreviated as a three-letter code. For contracts which trade all year, ALL is displayed.

DSFutUndrMap: Datastream Underlying Series

This table contains the Datastream mnemonic of the underlying series to which the future series belongs. This is not a comprehensive list of spot series; commodities and bonds asset classes do not have complete coverage.

Indexes	Index Fields
pkey_DSFutUndrMap (clustered)	FutCode, DSMnem

Field	Type	Nullable	Description
FutCode	int	N	FutCode is a Refinitiv ID for a Datastream mnemonic.
DSMnem	varchar(20)	N	DSMnem is the Datastream mnemonic.
UndrInstrCode	int	Y	UndrInstrCode is the underlying asset class code. Cross-reference UndrInstrCode with DSFutCode.Code where Type_ = 2.

4 Datastream Monthly Constituents – Basic (Legacy)

Update Cycle: Daily

Adjusted: Unadjusted

DSIndexList: Datastream Index List (Legacy)

This table contains monthly constituent data.

Indexes	Index Fields
pkey_DSIndexList (clustered)	IndexListIntCode
DSIndexList_1	IndexListCode
DSIndexList_2	IndexListDesc

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the index constituent list integer code.
IndexListCode	varchar(13)	Y	IndexListCode is the index constituent list mnemonic.
IndexListDesc	varchar(255)	Y	IndexListDesc is the index constituent list description.
LDBApplies	varchar(2)	Y	LDBApplies indicates whether a special license applies for constituents. Y indicates a special license applies. N indicates no special license applies.
ListStatusCode	varchar(2)	Y	ListStatusCode indicates whether the index is active (A) or dead (D).

DSIndexListEntitlemt: Datastream Index List Entitlement (Legacy)

Use this table to retrieve index list entitlement data.

Indexes	Index Fields
pkey_DSIndexListEntitlemt (clustered)	IndexListIntCode, LDB, PermitLevelCode
DSIndexListEntitlemt_1	IndexListIntCode, PermitLevelCode

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the index constituent list integer code.
LDB	varchar(4)	N	LDB is the Index Constituent License category, or the three-letter code that corresponds to TableName.
PermitLevelCode	varchar(4)	N	PermitLevelCode is the permit level code. Permit level may be: • DLY (daily) • DWT (daily weights) • MTH (monthly) • MWT (monthly weights)
TableName	varchar(21)	Y	TableName is the name of the table containing data for that data type.

5 Datastream Daily Historical Constituents (Legacy)

Update Cycle: Daily

Adjusted: Unadjusted

DSEqIdxListConst: Datastream Equity Index List Constituents (Legacy)

Use this table to retrieve information about index constituents. Note that an equity may have more than one period as a constituent of an index.

Indexes	Index Fields
PK_DSEqIdxListConst (clustered)	IndexListCode, EntityCode, FromDate

Field	Type	Nullable	Description
IndexListCode	int	N	IndexListCode is an automatically generated identifier.
EntityCode	int	N	EntityCode is a unique code indentifying a constituent.
FromDate	int	N	FromDate is the date from which the entity was first recorded as being a constituent of the index.
ToDate	int	Y	ToDate is the date the equity was no longer a constituent of the index. A null value indicates the equity is still a constituent of the index.
MIC	varchar(4)	Y	MIC is the ISO exchange code. (This field is not currently populated.)
EntityName	varchar(90)	Y	EntityName is the name of the entity.
SEDOL	varchar(12)	Y	SEDOL is the SEDOL of the entity.
CUSIP	varchar(12)	Y	CUSIP is the CUSIP of the entity.
ISIN	varchar(12)	Y	ISIN is the ISIN of the entity.
Infocode	int	Y	InfoCode is the Refinitiv Quantitative Analytics internal Index integer code.
RIC	varchar(24)	Y	RIC is the entity RIC code. (This field is not currently populated.)
Ticker	varchar(12)	Y	Ticker is the entity ticker symbol. (This field is not currently populated.)
LicFlag	int	N	LicFlag is the bitmap license flag. This indicates the license to which the record belongs.

DSEqIdxListConstData: Datastream Equity Index List Constituent Data (Legacy)

Use this table to retrieve constituent participation data.

Indexes	Index Fields
PK_DSEqIdxListConstData (clustered)	IndexListCode, EntityCode, Date_

Field	Type	Nullable	Description
IndexListCode	int	N	IndexListCode is an automatically generated identifier.
EntityCode	int	N	EntityCode is a unique code indentifying a constituent.
Date_	int	N	Date_ is the date for which the constituent data applies.
Close_	float	Y	Close_ is the closing price for the constituent for the given date.
FFFactor	float	Y	FFFactor is the free-float factor. The free-float factor is used to ensure the calculation takes into account only the tradable number of shares.
IdxNumShares	float	Y	IdxNumShares is the total number of shares issued.
FFNumShares	float	Y	FFNumShares indicates the total number of shares used in the index calculation after the free-float factor was applied. This is the product of the free-float factor and total number of shares.
AdjFac	float	Y	AdjFac is the adjustment factor. This is the factor applied as a result of the corporate action.
Weight	float	Y	Weight is the relative weighting of the constituent in the index as determined by the creator of the index.
CapFactor	float	Y	CapFactor is a factor applied to the data for a constituent to ensure that its value does not exceed a specified percentage of the overall index.
MktValue	float	Y	MktValue is the market value. This is usually calculated as the product of the price and the number of shares. However, if the index is a capped index, a capping factor may also be applied.
FFMktValue	float	Y	FFMktValue is the free-float market value. This is usually calculated as the product of the price and the tradable number of shares. However, if the index is a capped index, a capping factor may also be applied.
LicFlag	int	N	LicFlag is the bitmap license flag. This indicates the license to which the record belongs.

DSEqIdxListInfo: Datastream Equity Index List Information (Legacy)

This table contains information about an index.

Indexes	Index Fields
PK_DSEqIdxListInfo (clustered)	IndexListCode

Field	Type	Nullable	Description
IndexListCode	int	N	IndexListCode is the index constituent list identifying code.
IndexListMnem	varchar(12)	N	IndexListMnem is the Datastream mnemonic for an index.
IndexListName	varchar(225)	N	IndexListName is the name of the index.
ListStatusCode	char(1)	N	ListStatusCode indicates whether the index is active (A) or dead (D).
IndustryId	int	Y	(Reserved for future development.)
RegionId	varchar(6)	Y	(Reserved for future development.)
LastUpdateDate	int	N	LastUpdateDate indicates the most recent date of the record update.

6 Datastream Monthly Historical Index Constituents (Legacy)

Update Cycle: Daily

Adjusted: Unadjusted

All of the tables described in this chapter have the same structure, only the content is different. Content is dependent on the Datastream license associated with the table.

This chapter is divided into these sections:

Datastream Monthly Historical Constituent Table Descriptions by License

Datastream monthly historical constituents license type	Table name and description
Basic	**DsMnthlyConstHst**: Datastream Monthly Historical Constituents – Basic This table contains monthly historical constituent data.
Weighted Constituents: FTSE UK Investible Weights	**DSMnthlyCnstWtHstFIW**: Datastream Index Constituents Monthly – FTSE UK Investible Weights (FIW) This table contains weighted monthly historical constituent data.
Deutsche Börse	**DSMnthlyConstHstDBL**: Datastream Index Constituents Monthly – Deutsche Börse This table contains monthly historical constituent data.
Dow Jones Stoxx	**DSMnthlyConstHstSXL**: Datastream Index Constituents Monthly – Dow Jones Stoxx This table contains monthly historical constituent data.
Dow Jones Sustainability (DJS)	**DsMnthlyConstHstDJS**: Datastream Index Constituents Monthly (DJS) This table contains monthly historical constituent data.
FTSE Global Smallcap	**DsMnthlyConstHstFCM**: Datastream Index Constituents Monthly (FCM) This table contains monthly historical constituent data.
FTSE/EPRA Constituents	**DsMnthlyConstHstFEP**: Datastream Index Constituents Monthly – FTSE/EPRA Constituents (FEP) This table contains monthly historical constituent data.
FTSE Global All Cap	**DsMnthlyConstHstFGM**: Datastream Index Constituents Monthly – FTSE Global All Cap (FGM) This table contains monthly historical constituent data.

Datastream monthly historical constituents license type	Table name and description
FTSE UK Investible	**DsMnthlyConstHstFIW**: Datastream Index Constituents Monthly – FTSE UK Investible (FIW) This table contains monthly historical constituent data. **Note**: This table is no longer updated. It is described for your convenience, but using this table is not recommended.
FTSE Gold Mines	**DsMnthlyConstHstFMM**: Datastream Index Constituents Monthly – FTSE Gold Mines (FMM) This table contains monthly historical constituent data.
FTSE World European	**DsMnthlyConstHstFS2**: Datastream Index Constituents Monthly – FTSE World European (FS2) This table contains monthly historical constituent data.
FTSE World American	**DsMnthlyConstHstFS4**: Datastream Index Constituents Monthly – FTSE World American (FS4) This table contains monthly historical constituent data.
FTSE World Pacific	**DsMnthlyConstHstFS6**: Datastream Index Constituents Monthly – FTSE World Pacific (FS6) This table contains monthly historical constituent data.
FTSE World Euro-Pacific	**DsMnthlyConstHstFS8**: Datastream Index Constituents Monthly – FTSE World Euro-Pacific (FS8) This table contains monthly historical constituent data.
FTSE World	**DsMnthlyConstHstFSA**: Datastream Index Constituents Monthly – FTSE World (FSA) This table contains monthly historical constituent data.
FTSE AW All World	**DsMnthlyConstHstFSJ**: Datastream Index Constituents Monthly – FTSE AW All World (FSJ) This table contains monthly historical constituent data.
FTSE AW Developed	**DsMnthlyConstHstFSK**: Datastream Index Constituents Monthly – FTSE AW Developed (FSK) This table contains monthly historical constituent data.
FTSE AW Advanced Emerging	**DsMnthlyConstHstFSL**: Datastream Index Constituents Monthly – FTSE AW Advanced Emerging (FSL) This table contains monthly historical constituent data.
FTSE AW Emerging	**DsMnthlyConstHstFSM**: Datastream Index Constituents Monthly – FTSE AW Emerging (FSM) This table contains monthly historical constituent data.
FTSE Multinationals	**DsMnthlyConstHstFSN**: Datastream Index Constituents Monthly – FTSE Multinationals This table contains monthly historical constituent data.
FTSE Global Style	**DsMnthlyConstHstFSS**: Datastream Index Constituents Monthly – FTSE Global Style (FSS) This table contains monthly historical constituent data.

Datastream monthly historical constituents license type	Table name and description
HSBC Smaller European and Trixie	**DsMnthlyConstHstHSB**: Datastream Index Constituents Monthly – HSBC Smaller European and Trixie (HSB) This table contains monthly historical constituent data.
FTSE UK Advanced	**DsMnthlyConstHstNAD**: Datastream Index Constituents Monthly – FTSE UK Advanced (NAD) This table contains monthly historical constituent data.
S&P/TSX Composite plus GICS	**DSMnthlyConstHstTXC**: Datastream Index Constituents Monthly – S&P/TSX Composite plus GICS This table contains monthly historical constituent data.
S&P TSX 60 plus Small/Midcap	**DSMnthlyConstHstTXS**: Datastream Index Constituents Monthly – S&P TSX 60 plus Small/Midcap This table contains monthly historical constituent data.
S&P/TSX All	**DSMnthlyConstHstTXA**: Datastream Index Constituents Monthly – S&P/TSX All (this table includes data for all the Datastream TSX tables) This table contains monthly historical constituent data.
S&P U.S.	**DsMnthlyConstHstSPM**: Datastream Index Constituents Monthly – S&P U.S. (SPM) This table contains monthly historical constituent data.

Datastream Monthly Historical Constituent Tables Schema (Legacy)

This schema applies to all the Datastream monthly historical constituent tables described beginning on page 58.

DsMnthlyConst*Hst*		
PK	**IndexListIntCode**	**int**
PK	**ConstituentCode**	**varchar(13)**
PK	**ValueDate**	**datetime**
	LDB	varchar(4)
	InfoCode	int
	ClosingPrice	float
	Weighting	float
	FreeFloatFactor	float
	PartialFreeFltFactor	float
	IndexNumShares	float
	FreeFloatNumShares	float
	IndexMarketValue	float
	FreeFloatMarketValue	float
	AdjFactor	float
	CappingFactor	float

Indexes	Index Fields
pkey_[*table name*] (clustered)	IndexListIntCode, ConstituentCode, ValueDate
[*table name*]_1 (if applicable)	IndexListIntCode, ValueDate
[*table name*]_2 (if applicable)	IndexListIntCode, InfoCode, ValueDate

Field	Type	Nullable	Description
IndexListIntCode	int	N	IndexListIntCode is the index constituent list integer code.
ConstituentCode	varchar(13)	N	ConstituentCode is the integer code of the constituent. This is usually a DsCode, but depending on the context, it may be the index-specific identifier.
ValueDate	datetime	N	ValueDate is the date of the pricing index value.
LDB	varchar(4)	Y	LDB is the Index Constituent License category. Cross-reference LDB with DSIndexListEntitlemt.
Infocode	int	Y	InfoCode is the Quantitative Analytics internal Index integer code.
ClosingPrice	float	Y	ClosingPrice is the closing price of the security on the given date.
Weighting	float	Y	Weighting is the constituent weight in the index.
FreeFloatFactor	float	Y	FreeFloatFactor is the numeric free float factor.
PartialFreeFltFactor	float	Y	PartialFreeFltFactor is the partial free float factor for a security.
IndexNumShares	float	Y	IndexNumShares are the number of shares of the index.
FreeFloatNumShares	float	Y	FreeFloatNumShares is the number of shares available for trading in the secondary market.
IndexMarketValue	float	Y	IndexMarketValue is the index market value of the security in the index.
FreeFloatMarketValue	float	Y	FreeFloatMarketValue is the free float market value of the security.
AdjFactor	float	Y	AdjFactor is the actual factor used for adjustment.
CappingFactor	float	Y	CappingFactor is the numeric capping factor.

Join Monthly Constituent Data Tables with DS2 Tables

Because the monthly constituent data tables are based on a database version prior to the DS2 release version, the InfoCode field may not synch between the monthly constituent tables and the DS2 tables.

To join the DS2 tables with the monthly constituent tables, you must use a query like the one in this example. If you are not using DS2 tables, you do not need to modify your queries.

Note: For more information about the DS2 tables, refer to DS2* Tables on page 8.

Example Use Case: Join Monthly Constituent Tables with DS2 Tables

```
DECLARE     @INDEX      VARCHAR(20)
DECLARE     @DATE SMALLDATETIME

SET   @INDEX      = 'LS&PCOMP' -- S&P 500
SET   @DATE = '2010-01-01'

SELECT      L.INDEXLISTCODE
      ,     L.INDEXLISTDESC
      ,     C.VALUEDATE
      ,     I.DSQTNAME
      ,     I.INFOCODE
FROM        DBO.DSINDEXLIST L
      JOIN  DBO.DSMNTHLYCONSTHST C
      ON    C.INDEXLISTINTCODE = L.INDEXLISTINTCODE
      AND   C.VALUEDATE = (   SELECT      MAX(VALUEDATE)
                        FROM  DBO.DSMNTHLYCONSTHST
                        WHERE INDEXLISTINTCODE = C.INDEXLISTINTCODE
                        AND   VALUEDATE <= @DATE      )
      JOIN  DBO.SECMAP S1
            ON    S1.VENCODE = C.INFOCODE
            AND   S1.VENTYPE = 19
      JOIN  DBO.SECMAP S2
            ON    S2.SECCODE = S1.SECCODE
            AND   S2.VENTYPE = 34
            AND   S2.EXCHANGE = S1.EXCHANGE
            AND   S2.RANK = ( SELECT      MIN(RANK)
                  FROM  DBO.SECMAP
                  WHERE EXCHANGE = S2.EXCHANGE
                  AND SECCODE = S2.SECCODE
                  AND VENTYPE = S2.VENTYPE      )
      JOIN  DBO.DS2CTRYQTINFO I
            ON    I.INFOCODE = S2.VENCODE
WHERE       L.INDEXLISTCODE = @INDEX
ORDER BY    I.DSQTNAME
```

7 Datastream Commodities

The Datastream commodities tables contain time series data for spot commodities and commodity indices.

Update Cycle: Daily

Adjusted: N/A

DSCmCode: Datastream Commodities Integer Codes

This table contains definitions for integer code fields cross-referenced from other Datastream commodities tables.

Indexes	Index Fields
pkey_DSCmCode (Clustered)	Type_, Code

Field	Type	Nullable	Description
Type_	int	N	Type_ identifies the type. Types are defined where Type_ = 0 and Code identifies Type_.
Code	int	N	Code is described by Desc_. Code is cross-referenced from other Datastream tables.
Desc_	varchar(90)	Y	Desc_ is the description of Code.

See Also: DSCmDesc: Datastream Commodities Character Codes on this page.

DSCmDesc: Datastream Commodities Character Codes

This table contains definitions for varchar code fields cross-referenced from other Datastream commodities tables.

Indexes	Index Fields
pkey_DSCmDesc (Clustered)	Type_, Code

Field	Type	Nullable	Description
Type_	int	N	Type_ identifies the type. Types are defined where Type_ = 0 and Code identifies the Type.
Code	varchar(30)	N	Code is described by Desc_. Code is cross-referenced from other Datastream tables.
Desc_	varchar(90)	Y	Desc_ is the description of Code.

See Also: DSCmCode: Datastream Commodities Integer Codes on page 63.

DSCmExtVal: Datastream Commodities Extended Data

This table is an extension of the DSCmVal table described on page 67. This table contains additional time series value information.

Indexes	Index Fields
pkey_DSCmExtVal (Clustered)	ComCode, Item, Date_

Field	Type	Nullable	Description
ComCode	int	N	ComCode is the commodity code. This is an automatically generated identifier for a commodity. Cross-reference ComCode with DSCmInfo.
Item	int	N	Item is the item code. This is an identifier for special data such as Official Price, Inventory Volume, and so on. Cross reference Item with DSCmItem.
Date_	int	N	Date_ is the price transaction date.
Value_	float	Y	Value_ is the time series value for a commodity.
LicFlag	int	N	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with DSCmLicFlagCode.

DSCmInfo: Datastream Commodities Information

This table contains descriptive information on spot commodities and commodity indices.

Indexes	Index Fields
pkey_DSCmInfo (Clustered)	ComCode

Field	Type	Nullable	Description
ComCode	int	N	ComCode is the commodity code. This is an automatically generated internal identifier for a commodity. This field is cross-referenced by other Datastream Commodities tables.
DSMnemonic	varchar(10)	N	DSMnemonic is the Datastream mnemonic for a commodity.
CreatorCode	int	Y	CreatorCode is the identifier for the commodity data creator. Cross-reference CreatorCode with DSCmCode.Code where Type_ = 1.
ComType	varchar(12)	Y	For a spot commodity, ComType indicates the first-level sector. in this case, cross-reference ComType with DSCmDesc.Code where Type_ = 2. For a commodity index, ComType indicates the method of calculating index value. In this case, cross-reference ComType with DSCmDesc.Code where Type_ = 1.
ISOCur	varchar(3)	Y	ISOCur is the ISO currency code. ISOCur indicates the primary currency of the country where the commodity is traded. Cross-reference ISCCur with DSCmDesc.Code where Type_ = 3.
CurUnit	varchar(4)	Y	CurUnit indicates the unit of currency. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths and must be divided by 100.

Field	Type	Nullable	Description
UnitCode	varchar(3)	Y	UnitCode indicates the units of a spot commodity, for example, carats, cubic meters, or bushels. Cross-reference UnitCode with DSCmDesc.Code where Type_ = 4.
RegCode	int	Y	RegCode is the region code indicating the country or region to which an index belongs. (This field is not currently populated.)
Status	int	Y	Status indicates whether the commodity is Active (A) or whether it has been discontinued (D). This field cross-references DSCmDesc.Code where Type_ = 5.
StatusDate	int	Y	StatusDate is the status date. StatusDate indicates the date the status of the commodity changed.
BaseDate	int	Y	BaseDate is the base date. This indicates the date the notational value was set.
BaseValue	float	Y	BaseValue indicates the base value. This is the value of the index at the base date. (This field is not currently populated.)
BaseDateFmt	varchar(8)	Y	BaseDateFmt indicates the format of the base date. For example, the format may be YYYYMMDD, YYYYMM, or YYYY. (This field is not currently populated.)
FreqCode	int	Y	FreqCode is the frequency code, indicating the series frequency. (This field is not currently populated.)
Name_	varchar(150)	Y	Name_ is the expanded name of the commodity.
DSName	varchar(40)	Y	DSName is the Datastream name of the commodity.
FreightCond	varchar(255)	Y	FreightCond indicates the freight condition defined in the commodity contract for the delivery of the commodity. (This field is not currently populated.)
StartDate	int	Y	StartDate indicates the start date for a series.
SeriesType	char(1)	Y	SeriesType indicates whether the series is a Spot commodity (S), or a commodity Index (I). This field cross-references DSCmDesc.Code where Type_ = 6.
LicFlag	int	N	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with DSCmLicFlagCode.

DSCmItem: Datastream Commodities Items

This table describes the data type Item, referenced in DSCmExtVal: Datastream commodities extended data on page 64.

Indexes	Index Fields
pkey_DSCmItem (Clustered)	Item

Field	Type	Nullable	Description
Item	int	N	Item is an identifier generated by Quantitative Analytics. This field is cross-referenced from DSCmExtVal.
DataTypeMnem	varchar(10)	N	DataTypeMnem is the mnemonic for Item.

Field	Type	Nullable	Description
Desc_	varchar(90)	Y	Desc_ is a description of Item.

DSCmLicFlagCode: Datastream Commodities License Flags

Use this table to retrieve license bit mask values.

Indexes	Index Fields
pkey_DSCmLicFlagCode (Clustered)	ProviderId, LDBId

Field	Type	Nullable	Description
ProviderId	int	N	ProviderId is the identifier for the data provider. Cross-reference ProviderId with DSCmCode.Code where Type_ = 5, then translate by cross-referencing the value in Desc_ with DSCmCode.Code where Type_ = 1.
LDBId	int	N	LDBId indicates the license code. Cross-reference LDBId with DSCmCode.Code where Type_ = 4.
LicFlag	int	N	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. This field is cross-referenced by other Datastream Commodities tables.

DSCmLoc: Datastream Commodities Locations

Use this table to retrieve information about commodities locations.

Indexes	Index Fields
pkey_DSCmLoc (Clustered)	ComCode, RegCode, RelTypeCode

Field	Type	Nullable	Description
ComCode	int	N	ComCode is the commodity code. This is an automatically generated internal identifier for a commodity. Cross-reference ComCode with DSCmInfo.
RegCode	int	N	RegCode is the region code indicating the country or region to which an index belongs. (This field is not currently populated.)
RelTypeCode	int	N	

DSCmReg: Datastream Commodities Regions

Use this table to retrieve information about commodities regions.

Indexes	Index Fields
pkey_DSCmReg (Clustered)	RegCode

Field	Type	Nullable	Description
RegCode	int	N	RegCode is the region code indicating the country or region to which an index belongs. (This field is not currently populated.)
RegID	varchar(7)	Y	RegID is the region identifier.
RegName	varchar(91)	Y	RegName is the region name.

Field	Type	Nullable	Description
DSRegCode	varchar(7)	Y	
ISOCur	varchar(4)	Y	ISOCur is the ISO currency.

DSCmVal: Datastream Commodities Data

Use this table to retrieve time series data related to spot commodities and commodity indices.

Indexes	Index Fields
PK_DSCmVal	ComCode, Date_

Field	Type	Nullable	Description
ComCode	int	N	ComCode is the commodity code. This is an automatically generated internal identifier for a commodity. Cross-reference ComCode with DSCmInfo.
Date_	int	N	Date_ is the market date, in YYYYMMDD format. This is the date on which the commodity index time series value is available.
Open_	float	Y	Open_ is the opening value of a commodity for the given date.
Close_	float	Y	Close_ is the closing value of a commodity for the given date.
High	float	Y	High is the high value of the commodity for the given date.
Low	float	Y	Low is the low value of the commodity for the given date.
Volume	float	Y	Volume is the trade volume for the given date.
DSP	float	Y	DSP is the Datastream Mid-Price. This is the calculated mid value of either Bid/Ask or High/Low.
LicFlag	int	N	LicFlag is the bitmap license flag. This indicates the license to which the record belongs. Cross-reference LicFlag with DSCmLicFlagCode.

See Also: DSCmExtVal: Datastream Commodities Extended Data on page 64.

8 Datastream Economics

Update Cycle: Daily

Adjusted: Unadjusted

EcoAttrData: Economics Attribute Data

Use this table to retrieve attribute data for a specified economic series.

Indexes	Index Fields
pkey_EcoAttrData (clustered)	EcoSeriesID, MsgSeq

Field	Type	Nullable	Description
EcoSeriesID	int	N	EcoSeriesID is the Datastream identifier. Cross-reference this field with EcoInfo.
MsgSeq	int	N	MsgSeq indicates the message sequence. Starting at 0, this field increments for every data insertion for the given queue.
LastUpdDate	datetime	Y	LastUpdDate is the date on which the series value is last updated.
LastUpdTime	int		LastUpdTime is the time on which the series value is last updated.
EndDate	datetime		EndDate is the latest observation or time point available for a series.
BasePeriod	varchar(31)		BasePeriod describes the nature of the time series. This is a specific time period used as a benchmark in measuring economic data.
SeriesActionFlag	varchar(11)		SeriesActionFlag indicates the effect in the series. For example, the flag may be: New, Change, Replace, Discontinue, Deleted.

EcoClsCode: Economics Classification Codes

This table contains economic series classification data.

Indexes	Index Fields
pkey_EcoClsCode (clustered)	ClsID
EcoClsCode_1	ClsCode
EcoClsCode_2	ClsDesc
EcoClsCode_3	ClsLevel

Field	Type	Nullable	Description
ClsID	int	N	ClsID is the classification identification code. Use this field to cross-reference this table from the EcoClsLvlMap table.
ClsCode	varchar(3)	Y	ClsCode is the classification code.
ClsDesc	varchar(91)	Y	ClsDesc is the classification description.

Field	Type	Nullable	Description
ClsLevel	tinyint	Y	ClsLevel is the classification level. (This field is not currently populated.)
ClsType	char(1)	Y	ClsType indicates the classification type. ClsType may be E (EDIS) or H (HYDRA).

EcoClsLvlMap: Economics Classification-Level Mapping

Use this table to retrieve classification-level mapping information for economics tables.

Indexes	Index Fields
pkey_EcoClsLvlMap (Clustered)	ClsId, SubClsId

Field	Type	Nullable	Description
ClsId	int	N	ClsId is the classification identification code. Use this field to cross-reference this table from the EcoClsLvlMap table.
SubClsId	int	N	SubClsId subsidiary classification identification code.

EcoCode: Economics Codes

Use this table to translate code values from other Datastream economics tables.

Indexes	Index Fields
pkey_EcoCode (clustered)	Code, Type_
EcoCode_1	Type_, Code
EcoCode_2	Type_, Description

Field	Type	Nullable	Description
Type_	int	N	Type_ identifies the type. Types are defined where Type_ = 0 and Code identifies Type_.
Code	varchar(51)	N	Code is described by Description. Code is cross-referenced from other Datastream tables.
Description	varchar(101)	Y	Description is the description of Code.

EcoData: Economics Series Value Data

Use this table to retrieve the value of a series.

Indexes	Index Fields
pkey_EcoData (clustered)	EcoSeriesID, ChangeSeq, PeriodDate
EcoData_1	EcoSeriesID, PeriodDate

Field	Type	Nullable	Description
EcoSeriesID	int	N	EcoSeriesID is the economics series identifier. Cross-reference this field with EcoInfo.

Field	Type	Nullable	Description
ChangeSeq	int	N	ChangeSeq indicates changes in the existing values of the series. ChangeSeq increments when there has been a change.
PeriodDate	datetime	N	PeriodDate is the value date of the series. PeriodDate is calculated on the basis of frequency.
Value_	float	Y	Value_ indicates the value of the series.
MsgSeq	int	Y	MsgSeq indicates the message sequence. Starting at 0, this field increments for every data insertion for the given queue.
AnnouncedDate	datetime	Y	AnnouncedDate is the date on which the economic series was entered into the Datastream database. This supports an as-reported structure.

EcoInfo: Economic Indicator Information

Use this table to retrieve information about an economic indicator.

Indexes	Index Fields
pkey_EcoInfo (clustered)	EcoSeriesID
EcoInfo_1	MktCode
EcoInfo_2	ClsType1
EcoInfo_3	MktCode, ClsType1
EcoInfo_4	DSNumber
EcoInfo_5	DSMnemonic
EcoInfo_6	IsKeyIndicator, DSNumber
EcoInfo_7	IsKeyIndicator, DsMnemonic
EcoInfo_8	IsKeyIndicator, FreqCode

Field	Type	Nullable	Description
EcoSeriesID	int	N	EcoSeriesID is the Datastream identifier. This field is cross-referenced by other Datastream Economics tables.
DSNumber	varchar(21)	Y	DSNumber is the unique Datastream code number for each series.
DSMnemonic	varchar(10)	Y	DSMnemonic is the Datastream series mnemonic.
StartDate	datetime	Y	StartDate indicates the date of the beginning observation for a series.
IsPadding	tinyint	Y	IsPadding indicates whether the series is displayed as a percent change (1), or as an actual change (0). For example, the Annual Inflation rate is a percentage, so IsPadding = 1 to indicate the series is displayed as a percentage change.

Field	Type	Nullable	Description
PreDSNumber	varchar(21)	Y	PreDSNumber indicates the previous Datastream number. This field is null unless a series been discontinued, then re-started by a new series. If a new series exists, then this field contains the previous series number.
IsForecast	tinyint	Y	IsForecast indicates whether the series is a Forecast series (1) or a Historical series (0).
IsKeyIndicator	tinyint	Y	IsKeyIndicator indicates whether the series is a Key Indicator (1), or not (0).
MktCode	varchar(3)	Y	MktCode is the market code. MktCode indicates the geographic location of the economic series. Cross-reference MktCode with EcoCode.Code where Type_ = 5.
CurrCode	varchar(3)	Y	CurrCode is the currency code. CurrCode indicates the currency of the given series. Cross-reference CurrCode with EcoCode.Code where Type_ = 3.
AdjCode	char(1)	Y	AdjCode is the seasonal adjustment indicator. Cross-reference AdjCode with EcoCode.Code where Type_ = 1.
StatCode	varchar(51)	Y	StatCode indicates the status of the series. Status may be Active, Discontinued, or Deleted. Cross-reference StatCode with EcoCode.Code where Type_ = 9.
ScaleCode	varchar(51)	Y	ScaleCode indicates the unit of scale for the series. Cross-reference ScaleCode with EcoCode.Code where Type_ = 6.
IsDataSetNational	tinyint	Y	IsDataSetNational indicates whether the dataset is from national sources (1), or international sources (0).
SeriesTypeCode	varchar(51)	Y	SeriesTypeCode indicates if the series is an actual series (ACT) or if the series has been derived (DER). Cross-reference SeriesTypeCode with EcoCode.Code where Type_ = 7.
UnitCode	varchar(51)	Y	UnitCode indicates the unit of a series. For example, UnitCode may indicate that the series is an index, that the series is reported as a native currency, or that the series is reported in a unit of measure such as meters, liters, or megawatts. Cross-reference UnitCode with EcoCode.Code where Type_ = 10.
FreqCode	varchar(51)	Y	FreqCode is the frequency code, indicating how often the series is updated. Cross-reference FreqCode with EcoCode.Code where Type_ = 4.
SrcCode	varchar(51)	Y	SrcCode indicates the source of a particular series. Cross-reference SrcCode with EcoCode.Code where Type_ = 8.
DSLDBCode	varchar(51)	Y	DSLDBCode is an internal Datastream licensing code. Cross-reference this DSLDBCode with EcoCode.Code where Type_ = 11.

Field	Type	Nullable	Description
CnvCode	varchar(51)	Y	CnvCode indicates the method used to calculate one periodic figure from another periodic figure. For example, CnvCode describes how an annual figure is calculated from a monthly figure, or how a quarterly figure is calculated from a monthly figure. Cross-reference CnvCode with EcoCode where Type_ = 2.
ClsType1	int	Y	ClsType1 is the first classification level for a given economic series. Cross-reference ClsType1 with EcoClsCode.ClsID.
ClsType2	int	Y	ClsType2 is the economic sub-category of the series. Cross-reference ClsType2 with EcoClsCode.ClsID.
EcoClsLvl1	int	Y	EcoClsLvl1 is the HYDRA classification level-1 value. (This field is not currently populated.)
EcoClsLvl2	int	Y	EcoClsLvl2is the HYDRA classification level-2value. (This field is not currently populated.)
Desc_English	varchar(1001)	Y	Desc_English is the English language description of the series.

See Also: EcoLanguageDesc: Economics European Language Series Descriptions on page 72.

EcoLanguageDesc: Economics European Language Series Descriptions

Use this table to retrieve French, German, and Spanish series descriptions. This table supplements EcoInfo: Economics Indicator Information on page 70.

Indexes	Index Fields
pkey_EcoLanguageDesc (clustered)	EcoSeriesId

Field	Type	Nullable	Description
EcoSeriesID	int	N	EcoSeriesID is the economics series identifier. Cross-reference this field with EcoInfo.
ExpandedName	varchar(1001)	Y	ExpandedName includes additional information for a given series.
Desc_French	varchar(1001)	Y	Desc_French is the French language description of the series. If no French description exists, then the field contains the English description.
Desc_German	varchar(1001)	Y	Desc_German is the German language description of the series. If no German description exists, then the field contains the English description.
Desc_Spanish	varchar(1001)	Y	Desc_Spanish is the Spanish language description of the series.

9 Datastream Basic Tables (Legacy)

Update Cycle: Daily

Adjusted: Unadjusted

DsCtryQtInfo: Datastream Country Quotation Information (Legacy)

This table contains information about country-level identifiers. This table maps to the master tables SECMAP and GSECMAP.

Note: For more information about QA Direct master tables, refer to the Database Schema for QA Direct Core Tables document, available on the QA Direct product page on MyRefinitiv.

Indexes	Index Fields
pkey_DsCtryQtInfo (clustered)	InfoCode
DsCtryQtInfo_1	DsSecCode
DsCtryQtInfo_2	DsCode
DsCtryQtInfo_3	Region
DsCtryQtInfo_4	Sedol
DsCtryQtInfo_5	DsQtName
DsCtryQtInfo_6	Cusip
DsCtryQtInfo_7	DsLocalCode

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
DsCode	varchar(13)	Y	DsCode is the Datastream code.
DsSecCode	int	Y	DsSecCode is the Quantitative Analytics internal security code.
Sedol	varchar(13)	Y	Sedol is the SEDOL of the security.
Region	varchar(7)	Y	Region is the region or country code indicating where the security is traded. Cross-reference Region with DsRegion.CtryCode.
RegCodeTypeId	smallint	Y	RegCodeTypeId is the region type code identifier. It may be: • 1 = ISO country code (for example, US = United States, NO = Norway) • 2 = Datastream region code (for example, 07 = international) • 3 = index region (for example, AMADVE = Advanced Emerging, FTSE index region)

Field	Type	Nullable	Description
IsPrimQt	tinyint	Y	IsPrimQt flags whether this is the primary country-level quote. This field can have a value of 1 (yes) or 0 (no).
DsQtName	varchar(91)	Y	DsQtName contains the name of the name of country-level quote.
DsLocalCode	varchar(13)	Y	DsLocalCode is the country code combined with the exchange ticker. For example, US:IBM is the U.S. country code combined with the exchange ticker for IBM.
DsMnem	varchar(13)	Y	DsMnem is the Datastream mnemonic for the equity.
CovergCode	varchar(2)	Y	CovergCode indicates the type of coverage. CovergCode may be: • C (Company Accounts only) • D (Dead quotes) • E (Emerging - Unadjusted prices only) • F (Full Coverage; Research + Company Accounts) • I (Internal) • L (Foreign Quotes) • N (Not Quotes) • R (Research)
StatusCode	varchar(2)	Y	StatusCode is the status code indicating the status of the item. StatusCode may be: • A (Active) • D (Dead) • S (Suspended)
Cusip	varchar(10)	Y	Cusip is the CUSIP of the security.
PermID	varchar(11)	Y	PermID is the permanent country-level ID associated with the item.
TypeCode	varchar(5)	Y	TypeCode is the code indicating the type of equity. Cross-reference TypeCode with DsXRef.Code where Type_ = 2.

DsDataType: Datastream Data Types (Legacy)

This table is a meta data table containing all available data types for Datastream indices and equities.

Indexes	Index Fields
pkey_DsDataType (clustered)	DataTypeMnem, EntityTypeId
DsDataType_1	EntityTypeId
DsDataType_2	DataTypeMnem
DsDataType_3	Descn
DsDataType_4	EntityTypeId, Descn

Field	Type	Nullable	Description
DataTypeMnem	varchar(13)	N	DataTypeMnem is the mnemonic of the data type.
EntityTypeId	smallint	N	EntityTypeId indicates the type of entity described. EntityTypeId can be: • 1 (Equity) • 3 (Equity Index) • 6 (Commodities) • 8 (Futures)
TableName	varchar(31)	Y	TableName is the name of the table containing data for that data type.
ColnName	varchar(51)	Y	ColnName is the column name to reference for the data type.
Descn	varchar(91)	Y	Descn is the description of the data type.

DsExchange: Datastream Exchanges (Legacy)

This table contains descriptive information on exchanges, such as the name of the exchange and the country code.

Indexes	Index Fields
pkey_DsExchange (clustered)	ExchIntCode
DsExchange_1	DsExchCode
DsExchange_2	ExchMnem

Field	Type	Nullable	Description
ExchIntCode	int	N	ExchIntCode is the integer code for the exchange.
DsExchCode	varchar(11)	Y	DsExchCode is the Datastream code for the exchange.
ExchType	varchar(51)	Y	ExchType indicates the type of exchange. Types may be: • EXCH (exchange) • MFID (electronic exchange) • ROOM (trading medium, or room within an exchange)
ExchName	varchar(91)	Y	ExchName is the exchange name.
ExchMnem	varchar(51)	Y	ExchMnem is the three-letter mnemonic of the exchange.
ExchCtryCode	varchar(7)	Y	ExchCtryCode is the exchange country code. Cross-reference ExchCtryCode with DsRegion.CtryCode.
CtryCodeType	smallint	Y	CtryCodeType is the country code type. CtryCodeType may be 1 (country) or 3 (region).

DsRegion: Datastream Regions (Legacy)

This table contains descriptions for country codes.

Indexes	Index Fields
pkey_DsRegion (clustered)	CtryCode, CodeTypeId
DsRegion_1	CodeTypeId
DsRegion_2	Name

Field	Type	Nullable	Description
CtryCode	varchar(7)	N	CtryCode is the country code.
CodeTypeId	smallint	N	CodeTypeId is the region code type. It may be: • 1 (ISO Region) • 2 (Datastream Region) • 3 (Index Region)
Name	varchar(91)	Y	Name is the name of country-level quote identifier.
DsGeoCode	varchar(4)	Y	DsGeoCode is the Datastream geographical code.
CurrencyCode	varchar(4)	Y	CurrencyCode is the currency code of the security's country of origin.

DsXRef: Datastream Reference Types (Legacy)

This table contains descriptive information for the reference types Industry Classification Benchmark (ICB) Industry, Equity Type, Currency, Source, Exchange Rate Type, Action Type Code, Event Status Code, and Dividend Type Code.

Indexes	Index Fields
pkey_DsXRef (clustered)	Type_, Code

Field	Type	Nullable	Description
Type_	smallint	N	Type_ identifies the reference type. Types are defined where Type_ = 0 and Code identifies Type_.
Code	varchar(13)	N	Code is described by Desc_. Code is cross-referenced from other Datastream tables.
Desc_	varchar(91)	Y	Desc_ is the description of Code.

10 Datastream Equities (Legacy)

These tables were released in May 2007 with the QA Direct 5.44 release. These tables have been superseded by the Datastream Equities (Version 2) beginning on page 10. Refinitiv will continue to support these tables until further notice; however, to ensure continued support of your data, we recommend that you upgrade to QA Direct 5.85, at a minimum.

Update Cycle: Daily

Adjusted: Unadjusted

DsAdj: Datastream Adjustment Factors (Legacy)

This table contains the adjustment factors for splits and spinoffs.

Indexes	Index Fields
pkey_DsAdj (clustered)	InfoCode, AdjDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
AdjDate	datetime	N	AdjDate is the date of adjustment.
EndAdjDate	datetime	Y	EndAdjDate is the date the adjustment period ended.
AdjFactor	float	Y	AdjFactor is the actual factor used for adjustment. It provides a time series of the discrete adjustment factors applied for each capital event in the stock history. The factors are not accumulated.
CumAdjFactor	float	Y	CumAdjFactor is a time series of accumulated adjustment factors. The latest value is always 1, and historic adjustment factors are accumulated in reverse chronological order. As a result, the most recent AdjFactor = 1 and the oldest AdjFactor = 1, multiplied by the product of all adjustment factors. Example: If BASEDATE 30/06/90 EVENT 1 30/06/95 AdjFactor = 0.5 EVENT 2 30/06/00 AdjFactor = 0.8 EVENT 3 30/06/05 AdjFactor = 1.1 Then CumAdjFactor 30/06/90 – 29/06/95 = 1 * 0.5 * 0.8 * 1.1 30/06/95 – 29/06/00 = 1 * 0.8 * 1.1 30/06/00 – 29/06/05 = 1 * 1.1 30/06/05 – CURRENT = 1 If an event happens today with AdjFactor = 0.9 then all the above CumAdjFactor rows change to include additional factor * 0.9 up to end date yesterday.

DsCapEvent: Datastream Corporate Action Events (Legacy)

This table contains information about corporate actions.

Indexes	Index Fields
pkey_DsCapEvent (clustered)	InfoCode, EventNum

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
EventNum	int	N	EventNum is an internal Quantitative Analytics sequence code assigned to each corporate action held against a security.
ActionTypeCode	varchar(5)	Y	ActionTypeCode is the code indicating the type of corporate action. Cross-reference ActionTypeCode with DsXRef.Code where Type_ = 6.
EventStatusCode	varchar(4)	Y	EventStatusCode indicates the current status of the identifier. This field applies to only to takeovers and mergers. Cross-reference EventStatusCode with DsXRef.Code where Type_ = 7.
ResInfoCode	int	Y	ResInfoCode is the Quantitative Analytics internal code identifier of instrument resulting from a capital event.
RenMarker	char(1)	Y	RenMarker indicates whether the issue is renounceable. RenMarker may be: • N (Non-Renounceable; for example, an open offer) • Y (Renounceable) • X (Not applicable)
NumNewShares	float	Y	NumNewShares indicates the number of new shares that will be received for the given number of old shares held.
NumOldShares	float	Y	NumOldShares indicates the number of old shares held to receive the given new shares.
CurrCode	varchar(4)	Y	CurrCode is the symbol used for the country's currency when cash terms constitute part of the issue. This field is blank or null if not applicable. Cross-reference CurrCode with DsXRef.Code where Type_ = 3.
CashAmt	float	Y	CashAmt is the amount of cash received for the given number of old shares.
MultiIssueMarker	char(1)	Y	MultiIssueMarker indicates whether there are multiple issues on a single ex-date or effective date, and if so, whether the event applies to the original holding or the new holding. MultiIssueMarker may be: • N (Multiple issues on new holding) • O (Multiple issues on original holding) • X (Not applicable)

Field	Type	Nullable	Description
CmplxIssueMarker	char(1)	Y	CmplxIssueMarker flags issues to indicate whether the capital change record provides enough detail to reverse engineer an adjustment factor for the security on the adjustment date (AdjDate), where: • N (Explains adjustment factor) • X (Not applicable) • Y (Does not explain adjustment factor)
OfferCmpyName	varchar(91)	Y	OfferCmpyName contains the name of the offerer when terms are cash only. This field is blank or null if not applicable.
AnnouncedDate	datetime	Y	AnnouncedDate is the date the corporate action was announced.
RecordDate	datetime	Y	RecordDate is the date by which a shareholder must officially hold the shares to be entitled to the corporate action.
EffectiveDate	datetime	Y	EffectiveDate is the ex-date or effective date of the issue.
ExpiryDate	datetime	Y	ExpiryDate is the termination date of an exercisable privilege, according to the terms of the issue. In the case of a rights issue, this is the end of the subscription period of the first call.
UnmatchDsCode	varchar(13)	Y	UnmatchDsCode is an automatically generated six character field unique to each Datastream code.

DsCompany: Datastream Company Information (Legacy)

This is an information table for company-level data.

Indexes	Index Fields
pkey_DsCompany (clustered)	CmpyCtryCode
DsCompany_1	DsCmpyCode

Field	Type	Nullable	Description
DsCmpyCode	int	N	DsCmpyCode is the Quantitative Analytics internal company code.
DsCompCode	varchar(13)	Y	DsCompCode is the Datastream company code.
DsCmpyName	varchar(91)	Y	DsCmpyName is the company name.
CmpyCtryCode	varchar(7)	Y	CmpyCtryCode indicates the country where the company's main activities are. In some cases, this field indicates where the prime quote is listed.
CmpyCtryType	smallint	Y	CmpyCtryType is the company country type. It may be: • 1 (ISO Region) • 2 (Datastream Region) • 3 (Index Region)
ICBIndusCode	varchar(9)	Y	ICBIndusCode is the Industry Classification Benchmark (ICB) Industry Code, indicating the industry classification of the company. Cross-reference ICBIndusCode with DsXRef.Code where Type_ = 1.

Field	Type	Nullable	Description
IndusIsDef	varchar(2)	Y	IndusIsDef indicates whether an industry code was supplied by Industry Classification Benchmark (ICB). Y indicates the code has been supplied by ICB; N indicates it was not.

DsCtryQtChg: Datastream Country Quotation Changes (Legacy)

This table contains historical ticker and SEDOL changes.

Indexes	Index Fields
pkey_DsCtryQtChg (clustered)	InfoCode, ChgDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
ChgDate	datetime	N	ChgDate is the date of the change.
OldSedol	varchar(13)	Y	OldSedol is the former SEDOL.
NewSedol	varchar(13)	Y	NewSedol is the current SEDOL.
OldLocalCode	varchar(13)	Y	OldLocalCode is the former local code.
NewLocalCode	varchar(13)	Y	NewLocalCode is the current local code.

DsDiv: Datastream Dividend Information (Legacy)

This table contains information about dividends.

Indexes	Index Fields
pkey_DsDiv (clustered)	InfoCode, EventNum
DsDiv_1	InfoCode, Effective Date
DsDiv_2	InfoCode, DivTypeCode, EffectiveDate
DsDiv_3	InfoCode, PayDate
DsDiv_4	InfoCode, DivTypeCode, PayDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
EventNum	int	N	EventNum is an automatically generated, sequential six character field, unique to each Datastream code.
DivTypeCode	varchar(4)	Y	DivTypeCode is the type of dividend paid. DivTypeCodes are described in the table, DivTypeCode descriptions, below.
TaxMarker	varchar(2)	Y	TaxMarker is Net (N) or Gross (G) of withholding tax, dividends reported as announced.

Field	Type	Nullable	Description
DivRate	float	Y	DivRate is the amount of cash to be paid, as dividend per share.
PayDate	datetime	Y	PayDate is the date upon which the cash will be paid.
PayDateEstFlag	char(1)	Y	PayDateEstFlag is a marker to notify whether the associated PayDate field is an actual date (A) or an estimated date (E).
CurrCode	varchar(4)	Y	CurrCode is the three character ISO currency code in which the cash dividend is paid. Cross-reference CurrCode with DsXRef.Code where Type_ = 3.
PaymentUnitFlag	char(1)	Y	PaymentUnitFlag indicates if the DivRate is not a cash amount. For cash dividends the field is null. Where the dividend is a percentage the field is P.
AnnouncedDate	datetime	Y	AnnouncedDate is the date on which the dividend issuer announces the dividend entitlement event.
AnnDateEstFlag	char(1)	Y	AnnDateEstFlag is a marker to notify whether the associated AnnouncedDate field is an Actual date (A) or an Estimated date (E).
RecordDate	datetime	Y	RecordDate is the date by which a shareholder must be the registered owner of a share to be entitled to a dividend.
RecDateEstFlag	char(1)	Y	RecDateEstFlag is a marker to notify whether the associated RecordDate field is an Actual date (A) or an Estimated date (E).
EffectiveDate	datetime	Y	EffectiveDate is the first date that the shares trade without a right to receive a dividend.
EffDateEstFlag	char(1)	Y	EffDateEstFlag indicates whether the associated EffectiveDate field is an actual date (A) or an estimated date (E).

DivTypeCode Descriptions

DivTypeCode indicates the type of dividend paid. DivTypeCode cross-references DsXRef.Code where Type_ = 8.

Note: This table is provided to supplement DsXRef table descriptions where applicable; not all codes have supplemental information.

DivTypeCode	Description	Supplemental information
ARR	Payment in arrears	
BRK	Broken period payment	A broken payment occurs when a dividend should be paid on a defined payment schedule, but the schedule is broken. It is a generic description where the payment period maybe longer or shorter than the expected or defined schedule.
CAP	Capital repayment	A capital repayment is different from a capital event because it comes from the share premium account, not issued capital.
CPG	Capital gains payment	This indicates a generic capital gains payment, paid from capital gains accrued by the company.
CPL	Long term capital gains payment	This indicates a long-term capital gains payment, paid from capital gains accrued by the company.
CPM	Mid term capital gains payment	This indicates a medium-term capital gains payment, paid from capital gains accrued by the company.
CPS	Short term capital gains payment	This indicates a short-term capital gains payment, paid from capital gains accrued by the company.
CPU	Undefined capital gains payment	This indicates an undefined capital gains payment, paid from capital gains accrued by the company. This is the equivalent of CPG.
DIV	Dividend	DIV indicates this is a dividend. This is considered a defunct descriptor, and is the equivalent of UND.
FIN	Final	FIN indicates a final payment.
FOR	Forecast Dividend	
HYR	Half yearly	This indicates a regular half-yearly payment with a frequency of two per year.
INI	Initial	INI indicates an initial payment. This applies only to the first dividend paid on a security.
INT	Interim	
LIQ	Payment by stock in liquidation	This indicates a liquidation payment. This is paid to shareholders when a company goes into liquidation.
MTH	Monthly	This is a regular monthly payment with a frequency of 12 per year.
NOP	No Payment	
PTC	Participating Payment	
QTR	Quarterly	This indicates a regular quarterly payment with a frequency of four per year.
RST	Payment restricted to non-resident holders	This type of payment is restricted to non-resident holders of a security.
RTS	Payment on subscription rights	

DivTypeCode	Description	Supplemental information
SPL	Special	SPL indicates a special payment. This is a generic description of a dividend paid outside of a regular payment schedule.
STC	Stock Dividend Cash Equivalent	
STK	Stock Dividend	
STO	Optional Stock Dividend	
UND	Undefined Payment	This indicates the payment is undefined. A payment is undefined when it has no supplied frequency or type indicated.
YR	Yearly	YR indicates regular yearly payment with a frequency of one per year.

DsDPS: Datastream Dividends per Share (Legacy)

This table contains information about dividends per share.

Indexes	Index Fields
pkey_DsDPS (clustered)	InfoCode, EventDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
EventDate	datetime	N	EventDate is the date that the DPS was entered into the Datastream Mainframe.
DPS	float	Y	DPS is the unadjusted dividend per share value.

DsExchQtInfo: Datastream Exchange Quotation Information (Legacy)

This is the information table for exchange-level quotes.

Indexes	Index Fields
pkey_DsExchQtInfo (clustered)	InfoCode, ExchIntCode
DsExchQtInfo_1	QtCurrCode
DsExchQtInfo_2	InfoCode, IsPrimExchQt
DsExchQtInfo_3	InfoCode, QtCurrCode

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
ExchIntCode	int	N	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with DsExchange.
DsQtName	varchar(91)	Y	DsQtName is the name of country-level quote identifier.

Field	Type	Nullable	Description
IsPrimExchQt	varchar(2)	Y	IsPrimExchQt indicates whether the quote is a primary exchange-level quote (Y), or is not (N).
QtCurrCode	varchar(4)	Y	QtCurrCode is the quote currency code. Cross-reference QtCurrCode with DsXRef.Code where Type_ = 3.
PriceUnit	varchar(7)	Y	PriceUnit number of units. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths and must be divided by 100.
StartDate	datetime	Y	StartDate is the date Datastream created the record.
AltDsCode	varchar(13)	Y	AltDsCode is the alternate Datastream code.
QtPermID	varchar(13)	Y	QtPermID is the permanent quote-level ID.
TableId	smallint	Y	TableId corresponds to the DsQtPrice* table containing data for the pricing index.

DsFxCode: Datastream Exchange Rate Contracts (Legacy)

This table contains information on exchange rate contracts.

Indexes	Index Fields
pkey_DsFxCode (clustered)	ExRateIntCode
DsFxCode_1	FromCurrCode, ToCurrCode, RateTypeCode

Field	Type	Nullable	Description
ExRateIntCode	int	N	ExRateIntCode is the internal InfoCode for a given exchange rate contract. Join DsFxRate.ExRateIntCode for data on the contract.
ExRateCode	varchar(13)	Y	ExRateCode is the Datastream code for a given exchange rate contract.
FromCurrCode	varchar(4)	Y	FromCurrCode is the ISO currency code of the “from currency,” or originating currency. Cross-reference FromCurrCode with DsXRef.Code where Type_ = 3.
ToCurrCode	varchar(4)	Y	ToCurrCode is the ISO currency code of the “to currency,” or the destination currency. Cross-reference ToCurrCode with DsXRef.Code where Type_ = 3.
SourceCode	varchar(5)	Y	SourceCode is the Integer code for the source of the data. Cross-reference SourceCode with DsXRef.Code where Type_ = 4.
RateTypeCode	varchar(5)	Y	RateTypeCode is the type of contract for the exchange rate. Cross-reference RateTypeCode with DsXRef.Code where Type_ = 5.
ExRateDesc	varchar(91)	Y	ExRateDesc is the description of the contract.

DsFxRate: Datastream Exchange Rate Data (Legacy)

Use this table to retrieve exchange rate data for a given exchange rate contract.

Indexes	Index Fields
pkey_DsFxRate (clustered)	ExRateIntCode, ExRateDate

Field	Type	Nullable	Description
ExRateIntCode	int	N	ExRateIntCode is the internal InfoCode for the given exchange rate contract. Join DsFxCode.ExRateIntCode for information on the contract.
ExRateDate	datetime	N	ExRateDate is the date of the historical exchange rate data.
MidRate	float	Y	MidRate is the mid rate for contract on the given date.
BidRate	float	Y	BidRate is the bid rate for contract on the given date.
OfferRate	float	Y	OfferRate is the offer rate for contract on the given date.

DsIsinChg: Datastream ISIN Changes (Legacy)

This table contains historical ISIN changes.

Indexes	Index Fields
pkey_DsIsinChg (clustered)	DsSecCode, DsChgDate

Field	Type	Nullable	Description
DsSecCode	int	N	DsSecCode is the Quantitative Analytics internal security code.
DsChgDate	datetime	N	DsChgDate is the Datastream change date.
OldISIN	varchar(17)	Y	OldISIN is the previous ISIN.
NewISIN	varchar(17)	Y	NewISIN is the new ISIN.

DsNumShares: Datastream Number of Shares Data (Legacy)

Use this table to retrieve the number of shares outstanding.

Indexes	Index Fields
pkey_DsNumShares (clustered)	InfoCode, EventDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
EventDate	datetime	N	EventDate is the date that the number of shares outstanding is entered into the Datastream Mainframe.
NumShrs	float	Y	NumShrs is the number of shares outstanding.

DsSecurity: Datastream Security Information (Legacy)

This is the information table for security-level data.

Indexes	Index Fields
pkey_DsSecurity (clustered)	DsSecCode
DsSecurity_1	DsCmpyCode, IsMajorSec
DsSecurity_2	ISIN

Field	Type	Nullable	Description
DsSecCode	int	N	DsSecCode is the Quantitative Analytics internal security code.
DsSctyCode	varchar(13)	Y	DsSctyCode is the Datastream security code.
DsCmpyCode	int	Y	DsCmpyCode is the Quantitative Analytics internal company code.
IsMajorSec	varchar(2)	Y	IsMajorSec indicates whether this security is the company's primary security. Y indicates that it is the primary security. N indicates that it is not.
DsSecName	varchar(91)	Y	DsSecName is the security name.
DivCurrCode	varchar(4)	Y	DivCurrCode is the dividend currency. Cross-reference DivCurrCode with DsXRef.Code where Type_ = 3.
DivUnit	varchar(7)	Y	DivUnit is the dividend units. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths and must be divided by 100.
PrimQtSedol	varchar(13)	Y	PrimQtSedol is the SEDOL of the security's primary quote.
PrimExchMnem	varchar(13)	Y	PrimExchMnem is the primary exchange code of the security. Cross-reference PrimExchMnem with DsExchange.ExchMnem.
PrimQtInfoCode	int	Y	PrimQtInfoCode is the Quantitative Analytics internal InfoCode of a security's primary quote.
ISIN	varchar(17)	Y	ISIN is the ISIN of the security.
WsSctyPPI	varchar(13)	Y	WsSctyPPI is the Worldscope Security ID.
IBESTicker	varchar(13)	Y	IBESTicker is the I/B/E/S ticker.
ISIN2	varchar(17)	Y	ISIN2 is the secondary ISIN.
WsSctyPPI2	varchar(13)	Y	WsSctyPPI2 is the secondary Worldscope Security ID.
IBESTicker2	varchar(13)	Y	IBESTicker2 is the secondary I/B/E/S ticker.

DsShareHldgs: Datastream Share Holdings (Legacy)

Note: This table is not currently populated.

DsQtNameChg: Datastream Quotation Name Change (Legacy)

This table contains historical quotation name changes.

Indexes	Index Fields
pkey_DsQtNameChg (clustered)	InfoCode, ChgDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
ChgDate	datetime	N	ChgDate is the effective date of the change.
OldQtName	varchar(91)	Y	OldQtName is the former quotation name.
NewQtName	varchar(91)	Y	NewQtName is the current quotation name.

DsQtPrice*: Datastream Quotation Prices (Legacy)

Note: This section describes DsQtPrice1 through DsQtPrice6. For these tables, the schema is identical, only the content is different.

These tables contain pricing information at the exchange (quote) level.

Indexes	Index Fields
pkey_DsQtPrice*	InfoCode, ExchIntCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
ExchIntCode	int	N	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with DsExchange.
MarketDate	datetime	N	MarketDate is the price date.
RefPrcTypCode	varchar(4)	Y	RefPrcTypCode identifies whether the price is final. A value of 1 indicates the price is final, and 2 indicates an interim (snapshot) price. RefPrcTypCode cross-references with Ds2XRef where Type_ = 1000.
PrcCurrCode	varchar(4)	Y	PrcCurrCode is the currency of the price. Cross-reference PrcCurrCode with DsXRef.Code where Type_ = 3.
ClosingPrice	float	Y	ClosingPrice is the closing price of the security on the given date.
OpenPrice	float	Y	OpenPrice is the opening price for a security on a given date.
AskPrice	float	Y	AskPrice is the ask price for the security on the given date.

Field	Type	Nullable	Description
BidPrice	float	Y	BidPrice is the bid price for the security on the given date.
HighPrice	float	Y	HighPrice is the high price for the security on a given date or date range.
LowPrice	float	Y	LowPrice is the low price for the security on a given date or date range.
MostTrdPrice	float	Y	MostTrdPrice is the most traded price.
Volume	float	Y	Volume is the unadjusted volume.
ConsolVol	float	Y	ConsolVol is the consolidated volume of the security.
MostTrdVol	float	Y	MostTrdVol is most traded volume.

DsQtRI*: Datastream Quotation Return Index (Legacy)

Note: This describes DsQtRI1 through DsQtRI6. For these tables the structure is identical, only the content is different.

Use these tables to retrieve the total return index.

Indexes	Index Fields
pkey_DsQtRI* (clustered)	InfoCode, ExchIntCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
ExchIntCode	int	N	ExchIntCode is the integer code for the exchange. Cross-reference ExchIntCode with DsExchange.
MarketDate	datetime	N	MarketDate is the price date.
RI	float	Y	RI is the return index for the security.

11 Datastream Indices (Legacy)

Update Cycle: Daily

Adjusted: Unadjusted

DSEquityIndex: Datastream Equity Index Information (Legacy)

This table is the information table for index identifiers.

Indexes	Index Fields
pkey_DSEquityIndex (clustered)	DSIndexCode
DSEquityIndex_1	DSIndexMnem
DSEquityIndex_2	CurrencyCode
DSEquityIndex_3	IndexDesc
DSEquityIndex_4	Region

Field	Type	Nullable	Description
DSIndexCode	int	N	DSIndexCode is the Quantitative Analytics internal index code. This field links across the DSIndex* tables.
DSIndexMnem	varchar(13)	Y	DSIndexMnem is the Datastream Index Mnemonic.
Region	varchar(7)	Y	Region is the region or country code where the quote is traded. Cross-reference Region with DsRegion.CtryCode.
RegCodeTypeId	smallint	Y	RegCodeTypeId is the region type code identifier. It may be: • 1 = ISO country code (for example, US = United States, NO = Norway) • 2 = Datastream region code (for example, 07 = international) • 3 = index region (for example, AMADVE = Advanced Emerging, FTSE index region)
IndexDesc	varchar(255)	Y	IndexDesc is the description of the index.
LDB	varchar(4)	Y	LDB is the Index Constituent License category. Cross-reference LDB with DSIndexListEntitlemt.
SourceCode	varchar(5)	Y	SourceCode identifies the index source. Source cross-references with DsXRef.Code where Type_ = 4.
IndexListCode	int	Y	IndexListCode is the index constituent list mnemonic.
BaseDate	datetime	Y	BaseDate is the beginning date for the index values.
CurrencyCode	varchar(4)	Y	CurrencyCode is the code for the currency of the country of origin of the security. Cross-reference CurrencyCode with DsXRef.Code where Type_ = 3.
IsLocalCurrency	varchar(2)	Y	IsLocalCurrency indicates whether the index values are in local currency. Y indicates that they are local. N indicates they are not.

Field	Type	Nullable	Description
CurrencyUnit	varchar(7)	Y	CurrencyUnit is the number of units. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths and must be divided by 100.
IndexStatusCode	varchar(2)	Y	IndexStatusCode is the status code indicating the status of the index. StatusCode may be: • A (Active) • D (Dead) • S (Suspended)
TableId	tinyint	Y	TableId corresponds to the numerical historical index tables containing data for a given pricing index. For example, 1 indicates DsIndexDataTypeHst1, 2 indicates DsIndexDataTypeHst2, and so on.

DSIndexDatatype: Datastream Index Data Types (Legacy)

This table contains index pricing and fundamental data.

Indexes	Index Fields
pkey_DSIndexDatatype (clustered)	DatatypeMnem, DSIndexCode

Field	Type	Nullable	Description
DatatypeMnem	varchar(13)	N	DataTypeMnem is the mnemonic of the data type. Cross-reference DataTypeMnem with DsDataType.
DSIndexCode	int	N	DSIndexCode is the Quantitative Analytics internal index code. This field links across the DSIndex* tables.
EntityTypeId	smallint	Y	EntityTypeId identifies the type of entity. EntityTypeId may be 1 (equity) or 3 (index).
CurrencyCode	varchar(4)	Y	CurrencyCode is the code for the currency of the country of origin of the security. Cross-reference CurrencyCode with DsXRef.Code where Type_ = 3.
Frequency	varchar(5)	Y	Frequency indicates the data type frequency. (This field is not currently populated.)

DSIndexDataTypeHst*: Datastream Index Data Types – Historical (Legacy)

This section describes tables DSIndexDataTypeHst1 through DSIndexDataTypeHst24. For these tables the structure is identical, only the content is different. Content is dependent on the Datastream license associated with the table.

These tables contain historical index pricing and fundamental data.

Datastream Index Data Type Historical Tables by License (Legacy)

Datastream index data types – historical license type	Table name and description
Datastream Indices	**DSIndexDataTypeHst1 through DSIndexDataTypeHst21, and DSIndexDataTypeHst24** Datastream index data types - historical 1 through 21, and 24
Datastream LPX Private Equity Indices	**DSIndexDataTypeHst22** Datastream index data types - historical 22
Datastream SI8 – S&P/Citigroup Indices – Valuation Ratios	**DSIndexDataTypeHst23** Datastream index data types - historical 23

Datastream Index Data Type Historical Tables Schema (Legacy)

This schema applies to all Datastream index data types historical tables.

Indexes	Index Fields
pkey_ DSIndexDataTypeHst* (clustered)	DatatypeMnem, DSIndexCode, ValueDate

Field	Type	Nullable	Description
DatatypeMnem	varchar(13)	N	DataTypeMnem is the mnemonic of the data type. Cross-reference DataTypeMnem with DsDataType.
DSIndexCode	int	N	DSIndexCode is the Quantitative Analytics internal index code. This field links across the DSIndex* tables.
ValueDate	datetime	N	ValueDate is the date of the pricing index value.
DatatypeValue	float	Y	DatatypeValue is the index value for a given data type.

12 SQL Views

A library of sophisticated SQL Views, developed by the Refinitiv Support Team, will be available to the clients. The SQL Views provide simplified calls that run complex SQL code and address key data nuances and mapping requests in the QA Direct database, making it much easier to access data through QA Direct.

Clients will be able to see the underlying SQL code and modify/ customize it as required. They will also be able to save the modified code as their proprietary code.

The Refinitiv Support Team will provide training to the users on the library structure and how to use the SQL Views.

Note: Clients should contact the Refinitiv Support Team if they want to have SQL Views loaded on their servers.

The SQL Views for Datastream were introduced as part of the MarketQA/QA Direct release in December 2014.

vw_Ds2Mapping

This view selects the primary mapping to Datastream for each exchange. SecCode, Typ, and Exchange are used to find a unique VenCode.

Underlying Table Index Fields
SecCode, Rank

Unique Key
SecCode, Typ, Exchange

Field	Type	Nullable	Description
SecCode	int	N	SecCode links across the core master tables.
Typ	int	N	North America = 1, Global = 6. Used to join with vw_SecurityMasterX
Rank	smallint	N	Rank is the issue rank for issuers with multiple issues.
Exchange	smallInt	Y	Exchange identifies whether the security is a United States security (1) or a Canadian security (2). A value of 0 indicates that this field is not applicable.
VenCode	int	Y	VenCode maps to the InfoCode column across Datastream tables and views. InfoCode is the Quantitative Analytics internal code for Datastream tables.

Example Use Case:

Searching for vendor ID of a given QAID

```
select ms.id, map.SecCode, map.Typ, map.Rank, map.Exchange, map.VenCode
from vw_securityMasterX ms


join vw_Ds2mapping map
```

```
  on map.SecCode = ms.SecCode
  and map.Typ = ms.Typ
where ms.id = 'TOC'       --THOMSON REUTERS
and map.Exchange = 1   --select the US traded security
```

vw_Ds2SecInfo

This view contains Datastream current information for a Security

Underlying Table Index Fields
InfoCode, PrimExchIntCode, DsSecCode, CountryTradingIn

Unique Key
InfoCode

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
DsSecCode	int	Y	DsSecCode is the Datastream Security-level code.
DsQtName	varchar	Y	DsQtName contains the name of the name of country-level quote.
IsPrimQt	tinyint	Y	IsPrimQt flags whether this is the primary country-level quote. This field can have a value of 1 (yes) or 0 (no).
PrimExchIntCode	smallint	Y	PrimExchIntCode is the integer code for the primary exchange.
PrimaryExchange	varchar	Y	PrimaryExchange is the exchange name of the primary exchange.
CountryTradingIn	varchar	Y	CountryTradingIn is the country code indicating where the security is traded on its primary exchange.
CountryTradingInName	varchar	Y	CountryTradingInName is the country name where the security is traded on its primary exchange.
StatusCode	char	Y	• A (Active) • D (Dead) • S (Suspended)
StatusDescription	varchar	Y	StatusDescription is the description of the StatusCode item.
EquityTypeCode	varchar	Y	EquityTypeCode is the code indicating the type of equity.
EquityTypeDescription	varchar	Y	EquityTypeDescription is the description of the type of equity.

Example Use Case:

Retrieving basic information for a single security

```
select *
from vw_Ds2secinfo
where InfoCode = 66353 --Thomson Reuters (NYS)
```

vw_Ds2Pricing

This view returns pricing data for all exchanges associated with a DS InfoCode. Pricing and volume values are adjusted (or unadjusted) according to the adjustment type (AdjType) column.

Underlying Table Index Fields
InfoCode, AdjType, MarketDate, ExchIntCode, IsPrimExchQt, DsCode

Unique Key
InfoCode, MarketDate, AdjType, ExchIntCode
InfoCode, MarketDate, AdjType, IsPrimExchQt='Y'

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
DsCode	varchar	Y	DsCode is the Datastream code.
MarketDate	datetime	N	MarketDate is the date of the price.
ExchIntCode	smallint	Y	ExchIntCode is the integer code for the exchange.
IsPrimExchQt	char	Y	IsPrimExchQt indicates whether the quote is a primary exchange-level quote (Y), or is not (N).
ExchName	varchar	Y	ExchName is the exchange name
AdjType	int	N	AdjType identifies the type of adjustment factor where 1 indicates that the adjustment includes splits only, and 2 indicates that it includes everything. 0 Indicates that the pricing is unadjusted.

Field	Type	Nullable	Description
CumAdjFactor	float	Y	CumAdjFactor is a time series of accumulated adjustment factors. The latest value is always 1, and historic adjustment factors are accumulated in reverse chronological order. As a result, the most recent AdjFactor = 1 and the oldest AdjFactor = 1 multiplied by the product of all adjustment factors. Example: If BASEDATE 30/06/90 EVENT 1 30/06/95 AdjFactor = 0.5 EVENT 2 30/06/00 AdjFactor = 0.8 EVENT 3 30/06/05 AdjFactor = 1.1 Then CumAdjFactor 30/06/90 – 29/06/95 = 1 * 0.5 * 0.8 * 1.1 30/06/95 – 29/06/00 = 1 * 0.8 * 1.1 30/06/00 – 29/06/05 = 1 * 1.1 30/06/05 – CURRENT = 1 If an event happens today with AdjFactor = 0.9 then all the above CumAdjFactor rows change to include additional factor * 0.9 up to end date yesterday.
PriceUnitAdjustment	varchar	Y	PriceUnitAdjustment number of units in the underlying pricing table. A value of E+00 represents a 1:1 unit basis. A value of E-02 means the currency is in hundredths. The view automatically performs the currency normalization for all prices, e.g. dividing pence by 100 to convert into pounds.
Open_	float	Y	Open_ is the opening price for a security on a given date.
High	float	Y	High is the high price for the security on a given date or date range.
Low	float	Y	Low is the low price for the security on a given date or date range.
Close_	float	Y	Close_ is the closing price of the security on the given date.
Bid	float	Y	Bid is the bid price for the security on the given date.
Ask	float	Y	Ask is the ask price for the security on the given date.
VWAP	float	Y	VWAP is the volume-weighted average price.
Volume	float	Y	Volume is the trade volume in shares.
ConsolVol	float	Y	ConsolVol is the consolidated volume in shares of the security.
Currency	char(3)	Y	Currency is the ISO Currency Code for the currency upon which the series is calculated.

Example Use Case:

Retrieving the adjusted primary-exchange price history for a security. Example automatically applies price unit adjustment of .01 for Pounds/Pence.

```
select InfoCode, DsCode, exchintcode,
MarketDate, AdjType, ExchName, Close_, PriceUnitAdjustment
from vw_Ds2Pricing
where InfoCode = 48535         -- VODAFONE
and AdjType = 2   -- split & spinoff adjusted
and IsPrimExchQt = 'Y'  -- primary exchange pricing
```

vw_Ds2TotalReturn

This view returns total return timeseries for all exchanges associated with a DS InfoCode

Underlying Table Index Fields
InfoCode, MarketDate, ExchIntCode, IsPrimExchQt, DsCode

Unique Key
InfoCode, MarketDate, AdjType, ExchIntCode
InfoCode, MarketDate, AdjType, IsPrimExchQt='Y'

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
DsCode	varchar	Y	DsCode is the Datastream code.
MarketDate	datetime	N	MarketDate is the date of the price.
ExchIntCode	smallint	Y	ExchIntCode is the integer code for the exchange.
IsPrimExchQt	char	Y	IsPrimExchQt indicates whether the quote is a primary exchange-level quote (Y), or is not (N).
ExchName	varchar	Y	ExchName is the exchange name
RI	int	Y	RI is the return index for the security.

Example Use Case:

Retrieving the primary-exchange total return index history for a single security. Example tracks a single exchange, IBIS (XETRA), despite historical changes in primary exchange in underlying tables.

```
select InfoCode, DsCode, MarketDate, ExchName, RI
from vw_Ds2TotalReturn
where InfoCode = 276096  -- STABILUS
and IsPrimExchQt = 'Y' -- primary exchange pricing
order by marketdate
```

vw_Ds2FxCross

This view calculates the full FX rate history for currencies. Rates are crossed with GBP to find the deepest history possible.

Underlying Table Index Fields
FromCurrCode, ToCurrCode, ExRateDate, RateType

Unique Key
FromCurrCode, ToCurrCode, ExRateDate, RateType

Field	Type	Nullable	Description
FromCurrCode	char(3)	Y	FromCurrCode is the ISO currency code of the “from currency,” or originating currency.
ToCurrCode	char(3)	Y	ToCurrCode is the ISO currency code of the “to currency,” or the destination currency.
RateType	varchar(5)	Y	RateType is the type of contract for the exchange rate.
ExRateDate	datetime	N	ExRateDate is the date of the historical exchange rate data.
Midrate	float	Y	MidRate is the mid rate for contract on the given date.
BidRate	float	Y	BidRate is the bid rate for contract on the given date.
OfferRate	int	Y	OfferRate is the offer rate for contract on the given date.

Example Use Case:

Retrieving the FX spot history between two currencies

```
select exratedate, fromCurrCode, toCurrcode, rateType, midRate, bidRate, offerRate
from vw_Ds2fxCross
   where rateType = 'SPOT'
   and fromcurrcode = 'USD'
   and toCurrCode = 'EUR'
```

Example Use Case:

Converting a stock’s price history into another currency

```
select p.InfoCode, p.DsCode,
   fx.exratedate, fx.fromCurrCode, fx.toCurrcode, fx.rateType, fx.midRate,
   p.Close_ as Close_BaseCurr,
   p.Close_ / fx.midRate as Close_CAD
from vw_Ds2Pricing p
join vw_Ds2fxCross fx
   on fx.exratedate = p.MarketDate
   and fx.rateType = 'SPOT'
   and fx.fromcurrcode = p.currency
```

```
   and fx.toCurrCode = 'CAD'
where p.InfoCode = 66353            -- THOMSON REUTERS (NYS)
   and p.AdjType = 2   -- split & spinoff adjusted
   and p.IsPrimExchQt = 'Y' -- primary exchange pricing
```

vw_Ds2DPS

This view returns Datastream's maintained DPS values for a given infocode, with currency units attached and adjustment factors applied according to the adjustment type (adjType) column.

For ADR, ETF, and common stocks having infrequent dividend amount, Datastream maintains TTM (Trailing Twelve Months) DPS; and for remaining stocks, Datastream maintains an 'Indicated Annual Dividend'. The Indicated Annual Dividend is intended to represent the anticipated payment over the following 12 months, and is derived by multiplying the latest payment by the frequency of payment. A latest quarterly payment, for example, is multiplied by 4.

DS sources DPS values from NDA.

Dividends per share are displayed gross, inclusive of local tax credits where applicable, except for France, Belgium, Ireland and the UK, where dividends per share are displayed net. Special or once-off dividends are generally excluded.

Underlying Table Index Fields
InfoCode, EventDate

Unique Key
InfoCode, EventDate, AdjType

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
EventDate	datetime	Y	EventDate is the date that the DPS was entered into the Datastream mainframe.
AdjType	int	N	AdjType identifies the type of adjustment factor where 1 indicates that the adjustment includes splits only, and 2 indicates that it includes everything. 0 Indicates that the pricing is unadjusted.

Field	Type	Nullable	Description
CumAdjFactor	float	Y	CumAdjFactor is a time series of accumulated adjustment factors. The latest value is always 1, and historic adjustment factors are accumulated in reverse chronological order. As a result, the most recent AdjFactor = 1 and the oldest AdjFactor = 1 multiplied by the product of all adjustment factors. Example: If BASEDATE 30/06/90 EVENT 1 30/06/95 AdjFactor = 0.5 EVENT 2 30/06/00 AdjFactor = 0.8 EVENT 3 30/06/05 AdjFactor = 1.1 Then CumAdjFactor 30/06/90 – 29/06/95 = 1 * 0.5 * 0.8 * 1.1 30/06/95 – 29/06/00 = 1 * 0.8 * 1.1 30/06/00 – 29/06/05 = 1 * 1.1 30/06/05 – CURRENT = 1 If an event happens today with AdjFactor = 0.9 then all the above CumAdjFactor rows change to include additional factor * 0.9 up to end date yesterday.
DPS	float	Y	DPS is the adjusted/unadjusted dividend per share value. (based on AdjType column)
Currency	char(3)	Y	Currency is the currency of the dividend, based on the country of origin of the security.

Example Use Case:

Retrieving the ds DPS dividend events for

```
select InfoCode, EventDate, dps, AdjType, currency
from vw_Ds2DPS
where InfoCode = 66353   --THOMSON REUTERS (NYS)
   and AdjType = 2   --Split & Spinoff adjusted prices
   and EventDate between '2013-12-31' and '2014-12-31'
```

vw_Ds2DivYield

This view calculates the dividend yield for a datastream security. Unadjusted DPS data is used for the dividend value, and unadjusted primary exchange closing price is used for the price. Dividends are converted into the pricing currency using GBP cross rates when appropriate.

Underlying Table Index Fields
InfoCode, PrimExchIntCode, MarketDate, EventDate, DsCode, PriceCurrency, DivCurrency

Unique Key
InfoCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
DsCode	varchar	Y	DsCode is the Datastream code.
MarketDate	datetime	N	MarketDate is the date of the price.
UnadjClose	float	Y	UnadjClose is the unadjusted closing price of the security on the given date.
PrimExchIntCode	smallint	Y	PrimExchIntCode is the integer code for the primary exchange.
PrimaryExchange	varchar	Y	PrimaryExchange is the exchange name of the primary exchange.
PriceCurrency	char(3)	Y	PriceCurrency is the ISO Currency Code for the currency upon which the closing price series is calculated.
DivCurrency	char(3)	Y	DivCurrency is the ISO Currency Code for the currency of the dividend, based on the country of origin of the security.
FxRate	float	Y	FxRate is the mid FX rate for contract on the given MarketDate from divCurrency to priceCurrency.
UnadjDPS	float	Y	UnadjDPS is the unadjusted dividend per share value.
DivEventDate	datetime	Y	DivEventDate is the date that the DPS was entered into the Datastream mainframe.
DivYield	float	Y	DivYield is the calculated dividend yield. It is calculated as the (dps / fxRate) / Close_, and then adjusted for priceUnit if necessary.

Example Use Case:

Retrieving the daily dividend yield of a stock for a given date range. Example returns the proper primary DsCode for Siemens in the view despite the existence of two DsCodes for one Sedol in the underlying tables.

```
select InfoCode, DsCode, marketdate, unadjClose, unadjdps, diveventDate, divYield
from vw_Ds2DivYield
where InfoCode = 46089          --SIEMENS
   and MarketDate between '2014-11-30' and '2014-12-31'
order by MarketDate
```

vw_Ds2MktCap

This view provides security market cap information utilizing primary exchange pricing.

Underlying Table Index Fields
InfoCode, PrimExchIntCode, MarketDate, EventDate

Unique Key
InfoCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
MarketDate	datetime	N	MarketDate is the date of the price.
PrimExchIntCode	smallint	N	PrimExchIntCode is the integer code for the primary exchange.
PrimaryExchange	varchar	Y	PrimaryExchange is the exchange name of the primary exchange
UnadjClose	float	Y	UnadjClose is the unadjusted closing price of the security on the given MarketDate.
NumShrs	float	Y	NumShrs is the unadjusted number of shares outstanding. It is derived from the underlying table value by multiplying by 1,000.
MktCap	float	Y	MktCap is market cap, calculated as NumShrs * UnadjClose
Currency	char(3)	Y	Currency is the ISO Currency Code for the currency upon which the closing price series is calculated.
EventDate	datetime	Y	EventDate is the date that the number of shares outstanding is entered into the Datastream Mainframe.

Example Use Case:

Retrieving the market cap history of a stock

```
select InfoCode, MarketDate, UnadjClose, NumShrs, MktCap, Currency, EventDate
from vw_Ds2MktCap
where InfoCode = 66353          --THOMSON REUTERS (NYS)
order by MarketDate
```

vw_Ds2FreeFloatMktCap

This view provides free float market cap information utilizing primary exchange pricing.

Underlying Table Index Fields
InfoCode, PrimExchIntCode, MarketDate

Unique Key
InfoCode, MarketDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
MarketDate	datetime	N	MarketDate is the date of the price.

Field	Type	Nullable	Description
PrimExchIntCode	smallint	N	PrimExchIntCode is the integer code for the primary exchange.
PrimaryExchange	varchar	Y	PrimaryExchange is the exchange name of the primary exchange
UnadjClose	float	Y	UnadjClose is the unadjusted closing price of the security on the given MarketDate.
NumShrs	float	Y	NumShrs is the number of shares outstanding. It is derived from the underlying table value and multiplied by 1,000.
ShrsEventDate	datetime	Y S	hrsEventDate is the date that the number of shares outstanding is entered into the Datastream Mainframe.
FreeFloatPct	float	Y	FreeFloatPct is the free float shares where strategic holdings are broadly defined as holdings of 5% or more. There are some types of holders, such as hedge funds, that are excluded.
FreeFloatValDate	datetime	N	FreeFloatValDate is the date of the share holdings.
FreeFloatMktCap	float	Y	MktCap is market cap, calculated as NumShrs * UnadjClose * FreeFloatPct / 100
Currency	char(3)	Y	Currency is the ISO Currency Code for the currency upon which the closing price series is calculated.

Example Use Case:

Retrieving the free float market cap of a stock on a given date

```
select
InfoCode, MarketDate, primExchIntCode, UnadjClose, NumShrs, freeFloatPct,
freeFloatMktCap, currency
from vw_Ds2FreeFloatMktCap
where InfoCode = 66353          --THOMSON REUTERS (NYS)
   and MarketDate = '2014-12-31'
```

vw_Ds2ConsolidatedMktCap

This view provides consolidated market cap information. The values are provided directly by Datastream.

Underlying Table Index Fields
InfoCode, ValDate

Unique Key
InfoCode, ValDate

Field	Type	Nullable	Description
InfoCode	int	N	InfoCode is the Quantitative Analytics internal code for Datastream tables. InfoCode is the primary mapping code for country-level identifiers.
ValDate	datetime	N	ValDate is the date of the share holdings.

Field	Type	Nullable	Description
ConsolMktVal	float	Y	ConsolMktVal is the consolidated market value for the entire company, maintained by Datastream. The view adjusts the underlying table value by multiplying by 1,000,000.
Currency	char(3)	Y	Currency is the three-character primary ISO currency code of the security's country of origin.

Example Use Case:

Retrieving the consolidated market cap history of a stock

```
select InfoCode, ValDate, consolMktVal, currency
from vw_Ds2ConsolidatedMktCap
where InfoCode = 66353          --THOMSON REUTERS (NYS)
Order by ValDate
```

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