Data Definition of DataStream Data:

Industry – Stocks

VARIABLES THAT USE THIS DATA:

- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, Other Benchmarks, Fixed Effects and Skipped Month: Fixed Industry Effects, with dummy variables.

DATATYPE: INDM

COMMAND: =DSGRID("LDJSTOXX*MMYY*","NAME;INDM","Latest Value","","","RowHeader=true;ColHeader=true;Transpose=true;DispSeriesDescription=false;DispDatatypeDescription=false;Clearself=y")

- With *MMYY* the first month of each quarter, with the months ranging from 0102 until 0324.

DEFINITION: This is the name of the industry the company is active in.

Close

INDM - Datastream Industrial Sector Classification Level 6 Name

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Notes

INDM returns the Datastream Industrial Sector Classification Level 6 name, the lowest level of granularity of the schema.

The Level 6 Industrial Sector Classification is also available in the form of a mnemonic (INDC) or numerical code (INDG).

The Datastream Industrial Sector Classification schema is mapped to the Industry Classification Benchmark (ICB), although descriptions may differ slightly the hierarchy classification structure is the same.

The table below displays the mapping rules applied, notice Level 5 and 6 are both mapped to the ICB Subsector classification:

Datastream Industrial Sector Classification Level	ICB Level	Mnemonic	Name	Code
Level 2	Industry	INDC2	INDM2	
Level 3	Supersector	INDC3	INDM3	
Level 4	Sector	INDC4	INDM4	
Level 5	Subsector	INDC5	INDM5	
Level 6	Subsector	INDC	INDM	INDG

Level 6 mapping exceptions exist for the ICB Classification 30204000 (Closed End Investments) and 30205000 (Open End and Miscellaneous Investment Vehicles), Datastream will break these classifications down into one of the following:

- Investment Trust
- Exchange Traded Fund
- Exchange Traded Commodity
- Exchange Traded Note
- Other Investment Instruments
- Investment Companies

For an overview of the classification system see the Datastream Industrial Sector Classifications schema.

If the company is not supported by ICB then Datastream will attempt to identify and set the industrial sector classification, if this is not possible then the setting will default to 'Unclassified'.

The Datastream Industrial Sector Classification system is also used to structure the Datastream market indices. Indices are calculated at all five sector levels and at market level.

Datatypes INDX, INDXFI, INDXEG, INDXFS, INDXSE, INDXS should be used to retrieve the benchmark index mnemonic which are formed by concatenating the sector classification mnemonic (INDC*) and Datastream geography code (GEOGC). Additionally, users can navigate to the underlying constituent list by prefixing the index mnemonic with 'L'. Note these datatypes display the benchmark for that security, the security may not be necessary be part of that index due to inclusion rules.

Using Diageo as an example, the level 3 sector classification (INDC3) is FDBEV, the index mnemonic (INDXEG) becomes FDBEVUK and the constituent list mnemonic becomes LFDBEVUK.

Alternatively, the index histories can be retrieved against the security code by using timeseries datatypes MI, FII, FEI, FSI, SEI and DSI.

Further industrial classification systems are available on Datastream, see also:

TRBC	TR5N
Industry Classification Benchmark (ICB)	ICBSUN
S&P Global Industry Classification Standard (GICS)	GDSIN

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Data Definition of DataStream Data:

Exchange – Stocks

VARIABLES THAT USE THIS DATA:

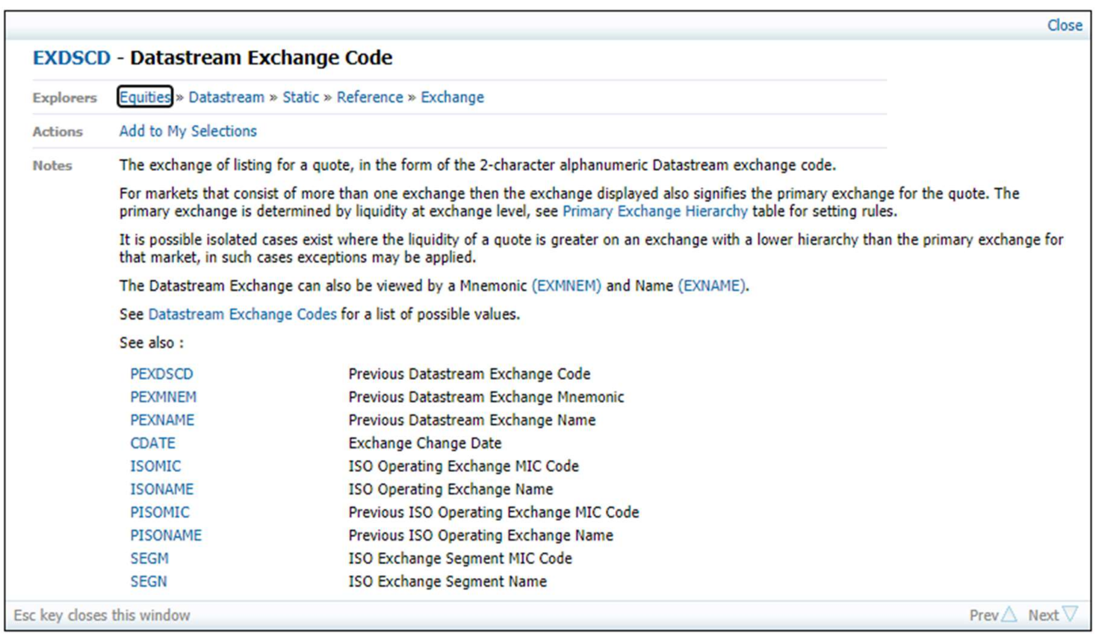
- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, Other Benchmarks, Fixed Effects and Skipped Month: Fixed Exchange Effects, with dummy variables.
- Comove as an unexplained premium, robustness tests, controlling with Fama and Macbeth regressions, Varying the Comove Measure and the Sample: Excluding certain Exchanges from the sample.

DATATYPE: EXDSCD

COMMAND: =DSGRID("LDJSTOXX*MMYY*","NAME;EXDSCD","Latest Value","","","RowHeader=true;ColHeader=true;Transpose=true;DispSeriesDescription=false;DispDatatypeDescription=false;Clearself=y”)

- With *MMYY* the first month of each quarter, with the months ranging from 0102 until 0324.

DEFINITION: This is the name of the stock exchange the company is listed on.



Close

EXDSCD - Datastream Exchange Code

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Notes The exchange of listing for a quote, in the form of the 2-character alphanumeric Datastream exchange code.

For markets that consist of more than one exchange then the exchange displayed also signifies the primary exchange for the quote. The primary exchange is determined by liquidity at exchange level, see Primary Exchange Hierarchy table for setting rules.

It is possible isolated cases exist where the liquidity of a quote is greater on an exchange with a lower hierarchy than the primary exchange for that market, in such cases exceptions may be applied.

The Datastream Exchange can also be viewed by a Mnemonic (EXMNEM) and Name (EXNAME).

See Datastream Exchange Codes for a list of possible values.

See also :

PEXDSCD	Previous Datastream Exchange Code
PEXMNEM	Previous Datastream Exchange Mnemonic
PEXNAME	Previous Datastream Exchange Name
CDATE	Exchange Change Date
ISOMIC	ISO Operating Exchange MIC Code
ISONAME	ISO Operating Exchange Name
PISOMIC	Previous ISO Operating Exchange MIC Code
PISONAME	Previous ISO Operating Exchange Name
SEGM	ISO Exchange Segment MIC Code
SEGN	ISO Exchange Segment Name

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