

INFOSTREAM

Datastream News

Thomson Reuters International Comparable Economics

To facilitate comparison of timely, headline indicators across multiple markets, Thomson Reuters has created a new dataset: Thomson Reuters International Comparable Economics (TRICE). This new offering provides headline series in equivalent statistical form – so that the data is available in the same units, scale, seasonality and base period, across all the countries for which it is calculated. In addition, percentage changes over previous year and period are provided for each statistic derived from the standardised series. Some series are also available as percentage of GDP.

The headline series included within TRICE, are the Key Indicators that we currently source from national agencies and research organisations, and hence, are the most timely. We update the standardised version of a series on the same day that the source releases the relevant event. The existing international datasets are updated with a lag in accordance with the source's own compiling, adjusting and issuing timeframes.

The ultimate goal of TRICE is to include 50 Key Indicators that are comparable across countries. The work is being completed in stages and the series will begin to be fully announced during July – watch out for Content Updates on the Datastream Extranet service for announcements. The first phase includes the main inflation indicator – CPI based to 2010, plus real national accounts concepts – GDP, private and government consumption, investment, exports and imports, with the base year set to 2010 and currency to US dollar. The second phase will include current account balance; merchandise exports, imports and trade balance; industrial production and producer prices.

These series will be freely available to use in Datastream Charting and the Datastream add-ins for Microsoft Office as part of the standard subscription. They will also be available within the Macro Explorer app in Thomson Reuters Eikon – offering a powerful visualisation of these Key Indicators. See the Q1 2015 edition of Infostream for more information about this innovative app.

continued on page 2

Q2.15

in this issue

- Thomson Reuters International Comparable Economics
- Indian Monetary Policy – Guest Article
- Coming soon – Datastream Charting version 3.1
- New Fixed Income Sample Sheets
- Enhancements to User-Created Time Series facilities
- Consensus Economics Long-Term Forecasts
- Barclays and iBoxx Fixed Income index changes
- Changes to NASDAQ Nordic Fixed Income rates
- Q2 Content Enhancement Round-up

contents

feature

- 01 Thomson Reuters International Comparable Economics
- 02 Indian Monetary Policy by Thomas Aubrey

product enhancement

- 07 Coming Soon – Datastream Charting Version 3.1
- 09 IE8 – End of Support and Datastream Charting
- 10 Using Datastream for Powerful Data Visualisation
- 11 New Fixed Income Sample Sheets
- 13 Enhancements to the UCTS Facilities on Datastream

content enhancement

- 14 Coming Soon – Consensus Economics Long-Term Forecasts
- 15 Economics Round-up
- 19 Equity Indices Update
- 28 Equities and Funds Update
- 31 Barclays and iBoxx Fixed Income Index Changes
- 32 Changes to NASDAQ Nordic Fixed Income Rates
- 34 Commodities
- 35 Futures
- 36 Company Additions to Worldscope
- 40 Contributors



THOMSON REUTERS



The Reserve Bank of India Should Not Let the Monsoon Dictate Monetary Policy

By Thomas Aubrey, Founder – Credit Capital Advisory

The Reserve Bank of India cut the policy repo rate by another 0.25% on 2 June to 7.25%. The market reaction sent the SENSEX index of Indian equities down by 660 points – nearly 2.5%. Governor Rajan commented that he remained concerned that below-normal monsoon rains, global crude oil prices and external risks all pose a threat to inflation.¹ The market appears to have interpreted these comments as indicating the end of the downward movement in interest rates, hence the sell-off.

However, when the monsoon rains kicked in during the week of 15 June, they were better than forecast. The possibility of an interest rate rise, to curtail potential rising inflation expectations due to higher food prices, has now fallen. As a result the SENSEX surged more than 3% during that week. India has an inflation problem that needs to be tackled. But utilising the monetary policy status quo of an inflation target is not a good solution for India. The cost of capital should be influenced by what is happening in the real economy and not whether it rains.

India's inflation challenges, particularly related to food, are more supply-side related and would be better resolved through further reform by Prime Minister Narendra Modi's administration, in conjunction with a nominal income target. Jacking up interest rates every time the monsoon disappoints, particularly when by most measures Indian monetary policy remains far too tight, is a bad idea. Such an approach will lead only to more capital destruction, with higher levels of non-performing loans and businesses defaulting.

Down, down, inflation and down

Earlier this year, the government and the central bank agreed to set a consumer inflation target of 4% with a band of plus or minus 2% from the financial year ending in March 2017. The governor of the central bank is now trying to drive down longer-term expectations and anchor inflation to much lower levels. This focus on inflation is to be welcomed, given India's history with rising prices compared to many other large emerging economies.

The reasons behind India's inflation challenges are multifarious, including a high degree of dependence on crude oil imports for energy, the uncertain impact of the monsoon rains on food production, and poor infrastructure negatively impacting the distribution of goods across the country. But things are clearly improving. As chart 1 shows, inflation is now at its lowest level since the financial crisis.

¹ https://www.rbi.org.in/scripts/FS_PressRelease.aspx?prid=34073&fn=2752

Although inflation has reached its lowest levels in years, inflation expectations ticked up in the last expectations survey², and annualised growth is now trending at 7.5%: higher than in China. These data points may have influenced Governor Rajan's caution on inflation. The repo rate is at similar levels to 2013, when inflation was almost double that of today.

Chart 1: Inflation, GDP Growth and Nominal Interest Rates in India



[Click here to open a refreshable copy of this chart in your browser](#)

[Click here to view and edit this chart in Datastream Charting](#)

Inflation targeting all over the world

From a monetary policy perspective, the history of inflation targeting appears to have been remarkably successful. Since the early 1990s, when central banks began to target inflation, it has fallen substantially. However, as Greg Mankiw has pointed out, inflation also fell in those countries where there was no inflation targeting, implying that there are other causal factors at work driving down inflation.³ In particular, the addition of hundreds of millions of workers from China and India who entered the global supply chain, has been a significant disinflationary factor.

A number of criticisms of inflation targeting have also arisen in recent years. Firstly, William White at the Bank for International Settlements (BIS) raised concerns that price stability on its own could not provide financial stability, as credit growth boomed without generating inflation.⁴ This highlights the flaw in Irving Fisher's highly influential theory, that the overheating of an economy would reveal itself in rising inflation. Fisher's theory assumed that excess liquidity would be ploughed into the real economy. But as the run-up to the financial crisis demonstrated, excess liquidity can also flow into existing assets such as housing, causing significant macroeconomic instability.

² <https://rbi.org.in/Scripts/QuarterlyPublications.aspx?head=Inflation%20Expectations%20Survey%20of%20Households>

³ Greg Mankiw (2006) The macroeconomist as scientist and engineer

⁴ <http://www.bis.org/publ/work205.htm>

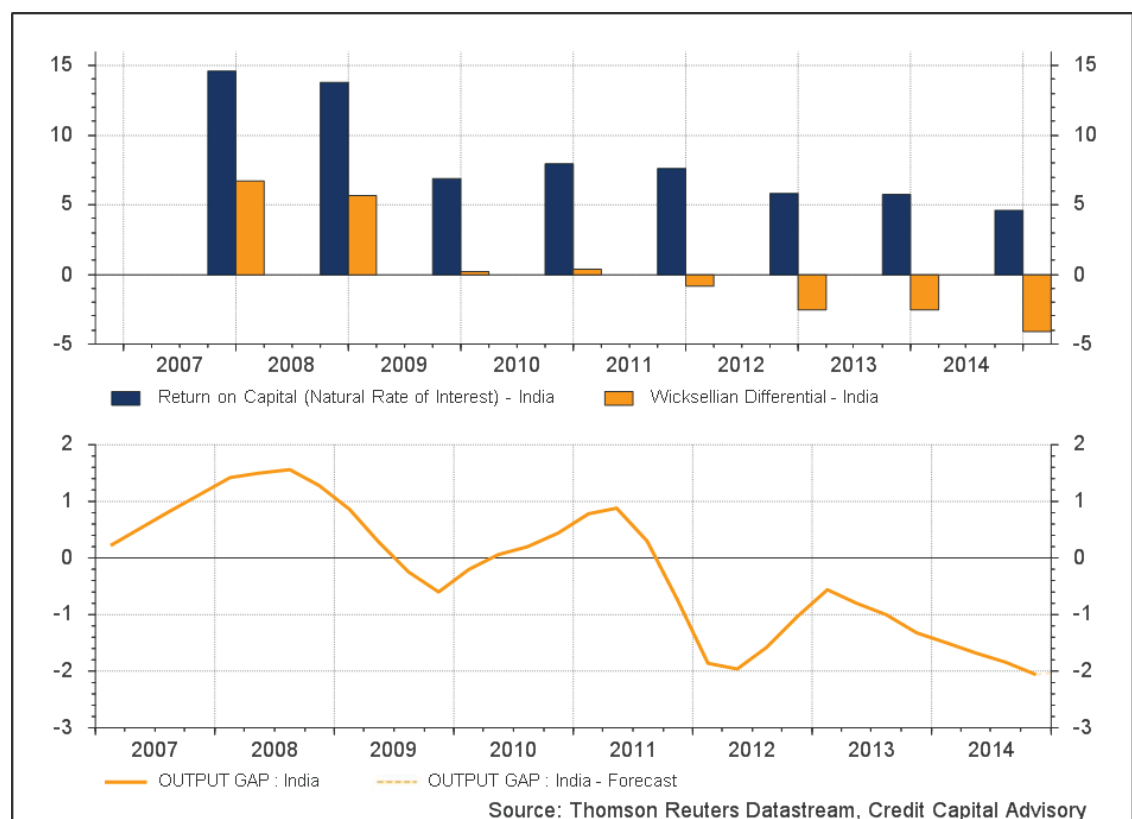


Secondly, and crucially, concerns have been raised in emerging market economies that inflation targeting could be damaging to economic stability, particularly if the reasons for inflation were commodity-driven. The central banks of both Chile and South Africa have highlighted these issues related to imported oil and food prices. For example, inflation in Chile reached 9.9% in 2008, mainly due to rising commodity prices, and these rises also drive up inflation expectations. Central banks pursuing an inflation target would therefore be required to raise interest rates to quash rising inflation expectations. But such a rise in rates would reduce nominal income, leading to a slowdown in the economy.

The same is true for India today. If poor monsoon rains and rising oil prices feed through into inflation expectations, then the Reserve Bank of India might need to start raising rates, given its new mandate. However such a move would reduce nominal income growth, leading to a sub-optimal outcome. Furthermore, any rise in interest rates at this stage would be counter to other indicators that demonstrate India is operating significantly below its potential.

Output gap measures show India remains 2% below its potential, with the economy not expected to be at equilibrium until 2025. Although output gap estimates are notoriously unreliable, other indicators such as the Wicksellian Differential derived from credit disequilibrium models, also show that the economy remains significantly below its equilibrium level. Indeed, the Wicksellian Differential – the difference between the return on capital and the cost of capital – shows that monetary policy in India is still causing capital destruction.

Chart 2: India: Return on Capital vs Wicksellian Differential and Output Gap



This chart was produced using proprietary data stored as a UCTS – shared URLs are not available

⁵ E van der Merwe (2004) Inflation targeting in South Africa www.resbank.co.za & J Gregorio (2010) Recent Challenges of inflation targeting www.bis.org

This highlights two issues. Firstly, a form of nominal income targeting would be a far more effective way of managing exogenous price shocks that constantly arise. Secondly, and perhaps more importantly, is that governments in most countries continue to abdicate their responsibilities to reform the economy, by assuming that monetary policy can resolve every economic issue. Monetary policy can achieve a lot, but it cannot resolve everything. Even if India had a nominal income target whereby interest rates didn't automatically rise with commodity price inflation, the lack of focus on supply-side policies to drive productivity growth, would mean India's economy would continue to fall short of its potential.

Whatever you want, as long as it's not supply-side reform

Over the last four years, the three categories of inflation in India that have grown faster than the CPI are housing, clothing and food. Wages have stagnated at around the 3% growth level, with most other goods and services rising at lower rates than the CPI. The recent fall in the CPI has been largely due to the fall in the price of oil, as just under a third of India's energy is derived from oil. This high level of dependence on volatile external oil prices is clearly a major macroeconomic issue. Plans are afoot to build more renewable and nuclear energy power sources, but to date this remains a fraction of India's power generation capability.

When it comes to food, the data in chart 3 is striking; it shows that as global food prices have fallen, India's food prices have risen. Food prices in India are sensitive to the monsoon rains, because its agriculture has not seen the productivity growth it needs. The proliferation of small land holdings that don't have the scale to use new technology has been a major barrier. India's agricultural sector also remains highly protected from international trade. India subsidises food to the tune of \$20bn a year, just over 1% of GDP, with the food security law introduced in 2013 offering minimum prices to farmers.

Chart 3: Food Prices: India vs World



[Click here to open a refreshable copy of this chart in your browser](#)

[Click here to view and edit this chart in Datastream Charting](#)



The reality is that food policy is highly politicised and the reduction in subsidies may lead to a loss of votes. Hence from a politician's viewpoint it's much easier to delegate these kinds of problem to a central bank with an inflation target. But there is a major economic cost associated with this decision: excessively high interest rates and capital destruction.

Final fling

If the monsoon ends up disappointing and food prices increase, a rise in interest rates would be highly damaging to the Indian economy. Although India does need to get on top of its inflation problem, pursuing an inflation target is not the best solution. A better approach would be to have some form of nominal income target in conjunction with a significant push by Modi on supply-side reforms to mitigate price rises from commodity-driven inflation.



Coming Soon – Datastream Charting Version 3.1

New in this version:

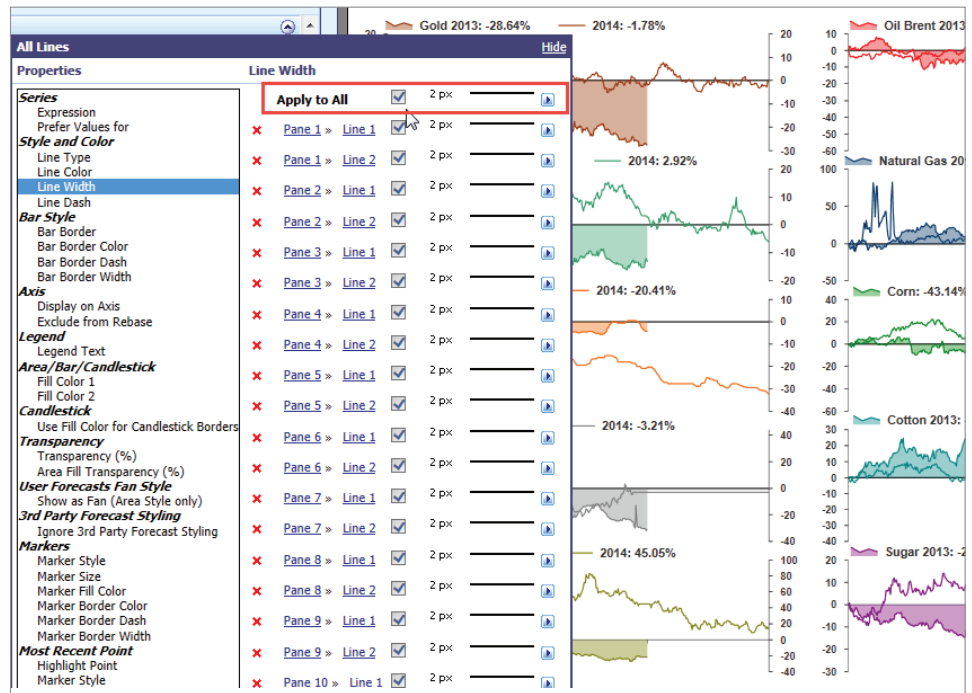
New annotation features

- Tables
- Parallel lines



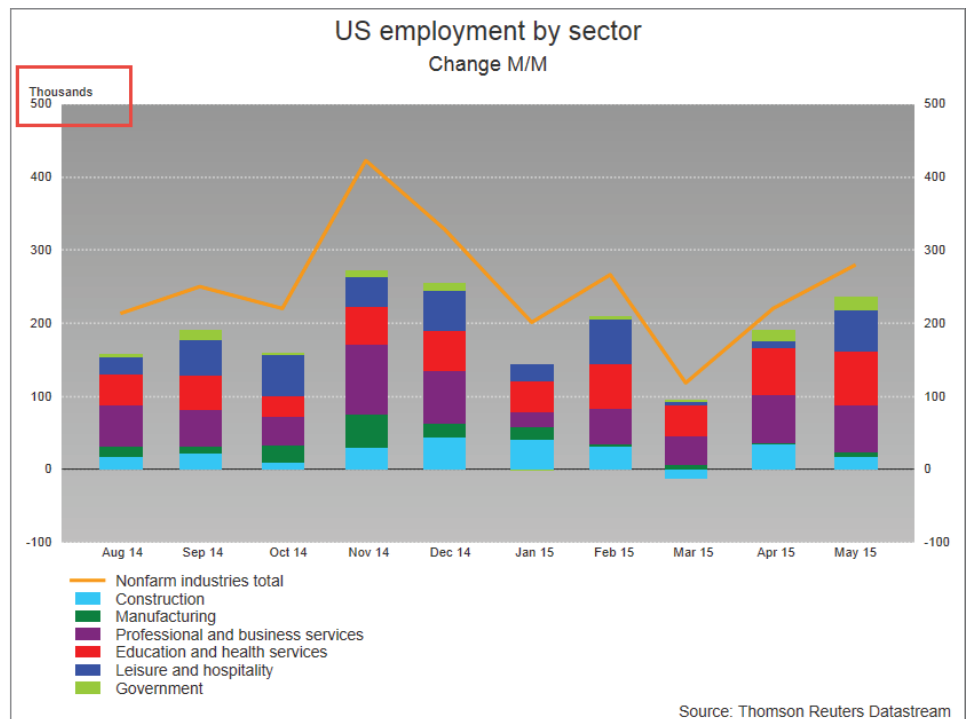
Faster chart editing

- 'Apply to All' option in editors



More flexible axis labels

- Edit the multiplier at the top of the axis



Better chart organisation

- Define your own order for charts in a folder





Internet Explorer Version 8 – End of Support and Datastream Charting

Microsoft has announced that the company is [discontinuing support for Internet Explorer v8](#) from 16 January 2016.

How does this affect Datastream Charting?

After January 2016, Datastream Charting will continue to be supported and regularly enhanced with new features.

However, as we introduce new features, some of them may rely on new technology which is not supported in older browsers such as IE8. Such new features will not work if the product is accessed using IE8.

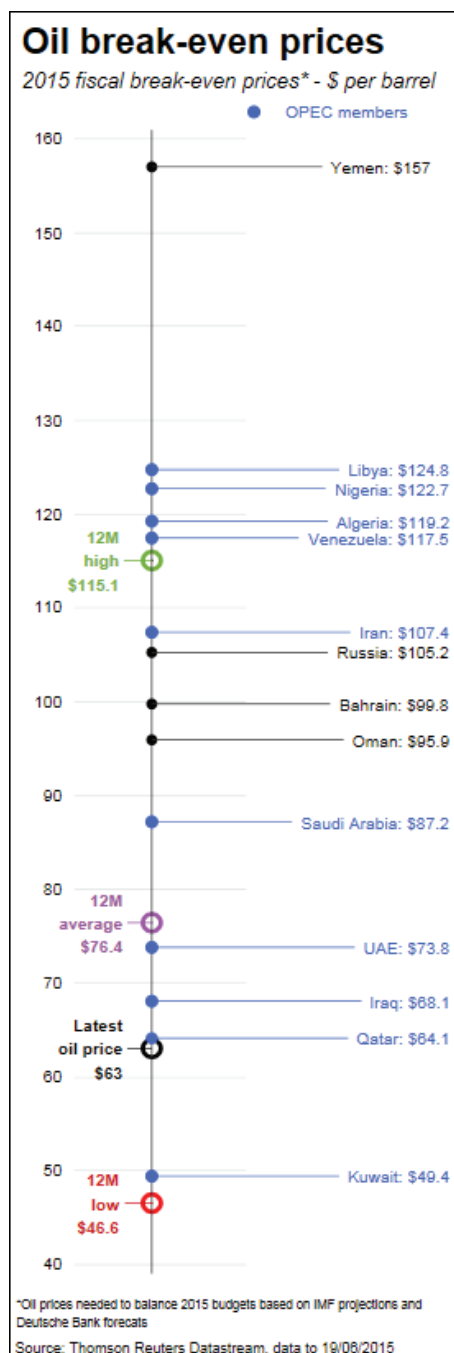
Additionally, if issues are identified with existing features but these affect only IE8, it is unlikely that we will fix them.

Newer browsers (IE9 and above) will receive patches and security updates from Microsoft. Clients using newer browsers will continue to be able to take full advantage of any new Datastream Charting enhancements.

We would urge any Datastream Charting users who use IE8 to upgrade before this date.



Using Datastream for Powerful Data Visualisation



The power and flexibility of Datastream Charting is demonstrated here by our resident graphics guru, Vincent Flasseur. Vincent is Senior Graphics Editor EMEA at Thomson Reuters. The Reuters graphics department produces a wide range of data visualisation used throughout Reuters news platforms.

The chart shows the oil price required for OPEC members and other major oil-producing companies to balance their budgets in 2015.

It was produced using a single pane with start and end date both set to -OD. A vertical line annotation was positioned at Date = -OD so that it appeared in the middle of the chart, and once the values for the series were loaded, series annotations were used to show each country name and breakeven oil price. Expressions were used for the high, low, average and latest oil prices.

You can click [here](#) to open the chart in Datastream Charting and see the settings. Change the zoom level on the toolbar from Fit to 100% to view the chart with maximum clarity.

Vincent says: "For financial charts, Datastream Charting is always my first choice. It is the fastest way to reliably source data, swiftly sketch a chart idea and assess the veracity of a trend. The graphics interface has allowed us to build a library of thousands of high-quality evergreen charts that our reporters use daily in their stories."

Follow Vincent and the Reuters graphics team on the news wire via the topic code MTGFX and on social media via @ReutersFlasseur and @ReutersGraphics.



New Fixed Income Sample Sheets Available in Datastream for Office

Two new sample sheets are now available within the Datastream for Office (DFO) add-in for Microsoft Excel, which closely replicate data within the Credit Analysis Module (CAM), which is available for users of Datastream Professional and Thomson ONE products.

CDS Index Monitor

This sample sheet displays a list of Thomson Reuters Credit Default Swap (CDS) sector indices, with their spread, performance data, related Datastream sector equity indices and correlation. Markets to choose from include Asia, European Union, North America and United Kingdom. The sample sheet replicates the data available on the CDS Indices page within CAM.

12345678910111213141516171819202122232425262728293031323334353637383940

Thomson Reuters Credit Default Swap Index Monitor

Select Market:European Union

GO / REFRESH

Enter Date (actual or relative e.g. -1W):-QD

THOMSON REUTERS

Sector Name	CDS Index				CDS Index Spread Change (%)				Equity Index		Equity Index Price Change (%)				Eq. Index Price Chg / CDS Index Spread Chg				Correlation			
	Mid	Spread	(bp)		1D	5D	20D	250D	Price	(close)	1D	5D	20D	250D	1D	5D	20D	250D	5D	20D	250D	
Automobiles	85.25	4.29	4.82	22.38	-26.87				1399.16		-2.21	1.11	-5.07	-2.80	-0.5153	0.2305	-0.2266	0.1042				
Banks	136.36	5.68	2.91	11.91	14.71				630.82		-2.22	-0.03	-4.40	-10.24	-0.3906	-0.0086	-0.3693	-0.6963	-0.9259	0.1134	0.1082	
Beverages	62.33	1.93	5.48	12.97	5.43				3882.56		-1.12	0.31	-3.42	-2.50	-0.5794	0.0565	-0.2637	-0.4604	-0.7620	-0.6150	-0.4694	
Chemicals	73.76	2.36	3.34	10.61	-16.28				2355.52		-1.61	0.33	-5.50	-8.69	-0.6837	0.0989	-0.5183	0.5337	-0.8184	-0.8438	-0.9204	
Consumer Goods	57.07	1.27	2.51	6.73	6.34				1417.82		-1.53	0.75	-3.53	-1.50	-1.2009	0.2984	-0.5248	-0.2366	-0.5663	-0.8581	-0.4911	
Electricity	99.57	1.88	2.86	3.98	6.36				1240.70		-1.30	-0.27	-5.80	-20.01	-0.6919	-0.0945	-1.4580	-3.1462	-0.2379	-0.9165	-0.0781	
Electronic Equipment	71.45	1.99	1.63	3.89	-7.14				5448.03		-1.83	0.15	-1.35	5.32	-0.9196	0.0919	-0.3471	-0.7453	-0.9558	-0.7228	-0.7857	
Financials	94.80	0.30	0.33	3.18	0.85				1049.52		-1.96	0.06	-4.70	-7.45	-6.6441	0.1896	-1.4771	-8.7339	-0.7707	-0.9372	-0.2381	
Healthcare Equip & Services									4910.12		-1.82	-1.01	-4.34	3.32								
Industrials	139.58	1.11	1.89	14.88	4.94				2125.10		-1.79	-0.89	-4.93	-10.65	-1.6199	-0.4721	-0.3314	-2.1581	-0.8914	-0.5588	-0.6682	
Leisure Goods	174.87	2.58	2.41	11.98	-20.81				724.26		-1.78	0.61	-5.08	-12.33	-0.6913	0.2534	-0.4241	0.5926	-0.5938	-0.1576	-0.375	
Life Insurance									1641.63		-1.73	0.68	-5.75	-2.47								
Media	136.29	4.03	3.32	13.95	2.91				1056.96		-1.20	0.55	-4.81	1.96	-0.2979	0.1655	-0.3449	0.6742	-0.7971	-0.9035	-0.7318	
Mining	509.50	0.70	0.50	0.83	54.85				2019.71		-1.27	1.94	-7.51	-24.33	-1.8247	3.9192	-0.0264	-0.4436	-0.7006	-0.8994	-0.5161	
Oil & Gas	74.66	1.90	2.36	5.67	33.34				2021.42		-0.96	-0.05	-6.16	-29.00	-0.5047	-0.0216	-1.0866	-0.8699	-0.6532	-0.9088	-0.8401	
Retail									1758.42		-1.23	0.85	-2.72	-5.69								
Telecommunications	148.28	4.72	7.94	14.52	32.99				1070.15		-1.68	-0.21	-4.29	-1.20	-0.3562	-0.0265	-0.2955	-0.0364	-0.7978	-0.7079	0.396	
Utilities	114.56	1.53	2.86	0.27	5.69				1416.31		-1.44	-0.50	-8.24	-20.72	-0.9383	-0.1748	-23.3708	-3.6408	-0.5910	-0.8894	-0.1312	

Selected date is at close of:15/06/2015



Bond and Credit Overview

This sample sheet provides a detailed overview of a bond and its related equity (where applicable). The bond overview includes terms and conditions, ratings, risk and spread details, along with historical values. For the related equity, a credit overview is provided which includes summary information, Worldscape credit and valuation ratios, enterprise data, total return and I/B/E/S consensus estimates. The sample sheet replicates the data available on the Bond Overview and Credit Profile pages within CAM.

Enter Bond's DS Code
or click Find Series:

23165Q

Find Series

GO / REFRESH

XS0159013142 ISIN

VIEW CREDIT OVERVIEW

23165Q Datastream code

Bond Name

TESCO 2002 5 1/2% 13/01/33 35

N/a Local code

Summary at close of:

18/06/2015

Key Details

Coupon

5.5000%

Price (Last Close)

98.02

Yield to Maturity

5.6776

Maturity Date

13/01/2033

Amount Outstanding

200 million

Denominations

1000, 10000, 100000

Bond Ratings

Moody's Current Rating

Ba1

S&P Current Rating

BB+

S&P Current Rating - Date

14/01/2015

S&P Current Outlook

STANDARD

Fitch Current Security Rating

N/a

Terms & Conditions

Issue Type

Bond Type

Straight

Security Type

Bond/Note

Guarantee

Unsecured loan

Listing

London, Frankfurt, Munich, Berlin, Cordoba, Korea

Grandfathered

No

Amortisation

Bullet

Borrower

Borrower Name

TESCO PLC

Issuer Type

Financial Institution

Borrower Country

United Kingdom

Issuance

Issue Date

13/12/2002

Issue Amount

200 million

Currency

GBP

Issue Price

98.529

First Settlement Date

13/12/2002

Lead Managers

HSBC BANK PLC

Target Market

International

Coupon

Coupon

5.5000%

Coupon Type

Fixed Coupon

Coupon Payments Per Year

1

Coupon Payment Dates

13/01

Accrual Basis

Actual Days/Actual Days

First Accrual Date

13/12/2002

First Coupon date

13/01/2004

Redemption & Risk

Maturity Date

13/01/2033

Life

17.5616

Yield to Worst

5.6776%

Yield to Maturity

5.6776%

Workout Date

48592%

Redemption

N/a

Next Call Date

N/a

Accrued Interest

2.411

Interest Yield

5.6111

Convexity

125.6777

Duration

11.3604

Modified Duration to Worst

10.75

Modified Duration to Maturity

10.75

Credit Spread (basis points)

313

THOMSON REUTERS



Enhancements to the User-Created Time Series (UCTS) facilities on Datastream

There are a couple of recent changes to the UCTS facilities for storing and retrieving your in-house time series.

The first is the facility to enable UCTS set up on your ID (UCTS are held at the Datastream Parent ID level) to be retrieved by users of other Parent or Child IDs (with a different Parent). The association between the IDs is set up in our administration systems, with one as the 'supplier' and the other as the 'consumer'. Also set up in the administration systems is whether the consumer can retrieve all the UCTSs on the supplier ID, or only those with a set prefix in the UCTS mnemonic, for example only those starting with AAA, so the mnemonics would take the form TSAAAXxx.

Then to retrieve the UCTS values using the consumer's ID, the UCTS mnemonic is suffixed with the supplier's ID (in this example XABC123) – so TSAAAXxx@XABC123.

If you are interested in your in-house time series being retrieved by others in your organisation on different IDs, or by one of your customers (with access to Datastream) retrieving your time series in their spreadsheets or charts – please contact your customer services representative.

The second – in the latest Datastream for Office (DFO) App in Eikon for Office – allows the upload of the time series to be automated via a VBA command 'CustomUpload'. This enables you to customise the layout of the sheet the values are uploaded from, to conform to the layout the series are held in other systems. So in the example below, the series have different start dates and different numbers of decimals – but they could also have different frequencies, padding or alignment.

Mnem	TSANN003	TSANN004	TSANN005	TSANN006
Name	Series 1	Series 2	Series 3	Series 4
Start Date	01/01/2006	01/01/2009	01/01/2011	01/01/2007
End Date	01/01/2015	01/01/2015	01/01/2015	01/01/2015
Frequency	Yearly	Yearly	Yearly	Yearly
Decimals	1	2	3	4
	1.0	1.11	1.111	1.1111
	2.0	5.11	2.111	2.1111
	3.0	6.11	3.111	3.1111
	4.0	7.11	4.111	4.1111
	5.0	8.11	5.111	5.1111
	6.0	9.11		6.1111
	7.0	10.11		7.1111
	8.0			8.1111
	9.0			9.1111
	10.0			

The fields and values for each series are then set in the template by the VBA macro, which uploads each series in turn. This also uses a new button and VBA command (btnReset_Click) to reset the template between each series upload. For guidance on how to use this, please contact your customer services representative.





Coming Soon – Consensus Economics Long-Term Forecasts

Datastream users will soon be able to access the Consensus Economics Long-Term Forecasts.

Thomson Reuters and Consensus Economics are working to launch a new, Historical Long-Term Consensus Forecast data service, designed for the Datastream platform.

Twice each year (four times each year from July 2014) Consensus Economics has undertaken special surveys for long-term forecasts (economic forecasts out to ten years from the date of the survey), in addition to the current and following-year forecasts collected in its regular monthly surveys. The data will allow a user to compare how long-term forecasts have evolved for a given country through time. Data on long-term expectations may also be useful in constructing dividend discount models and inflation scenarios.

Indicators covered:

- CPI year-over-year change (inflation)
- Current account balance in money terms
- Real GDP, year-over-year change
- Ten-year government bond yield
- Real consumption (final or household), year-over-year change
- Real business investment (gross fixed or machinery and equipment), year-over-year change
- Production index (industrial or manufacturing), year-over-year change

Long-term forecasts have been collected for 46 major countries across the four regional modules: G7 & Western Europe (from 1989), Asia Pacific (from 1995), Eastern Europe (from 1998) and Latin America (from 1993).

A specially designed Excel sheet will be available for users to easily view and analyse the Long-Term Forecasts.

The long-term data is updated quarterly, shortly after the monthly Consensus Economics publications are released in January, April, July and October.





Economics Round-up

Recent additions to the Economics database have been important and varied. Balance of Payments and International Investment Position data from Eurostat is now available on the new BPM6 basis for all EU member countries. A variety of indicators were developed from national sources, including GDP on a quarterly basis for Mauritius and Rwanda and Japan's output gap. Data from central bank foreign exchange turnover surveys is also now available. Preparations were made for the release of our new TRICE dataset (see page 1) and Consensus Economics Long-Term Forecasts (see page 14).

The following summarises the recent additions. The number referenced at the end of each synopsis is the relevant Content Update, available on the Extranet. There you will find more details and series listings.

National Sources

Australia

11 business confidence series as published by ANZ Roy Morgan. Data from the monthly survey of business outlook in Australia is presented in percentages and diffusion indices. The new series are monthly and available from December 2010. See [#7658](#).

Brazil

6 series on credit operations sourced from the Banco Central do Brasil. The data provides spreads between the average interest rates on new credit operations in a given reference period in the National Financial System and the corresponding average cost of funds. Series are monthly with historical data from March 2011. See [#7619](#).

China

18 new margin trading statistics as released by Shanghai Stock Exchange and Shenzhen Stock Exchange. The coverage includes margin long amount, margin long balance amount, margin trading balance amount, short selling balance amount, short selling balance volume and short selling volume. The new series are daily, with historical data available from 29 November 2011. See [#7708](#).

Colombia

20 additional time series on inflation expectations from the Banco Central de Colombia providing estimates for 2016 and 2017. The new data includes breakdowns for banks, stockmarket brokers, and pension and dismissal funds and corporations. Series are monthly with history beginning in January 2015. See [#7662](#).



Japan

- An output gap indicator, as estimated by the Bank of Japan (BOJ), and defined as the difference between actual and potential GDP. According to BOJ, it “serves as an indicator for the level of economic activity, and, consequently, for pressure for price change.” This series (mnemonic JPBOJOG%R) is quarterly and has history dating back Q1 1990. See [#7650](#).
- 4 new series that BOJ releases relative to tax hikes with “assumption that the tax hike in April 2014 is basically passed on in full to all current taxable items”. Series include a consumer price index for all items less fresh food excluding the direct effects of the consumption tax hike. Also added were an all-commodities producer price index excluding the direct tax effects and the effects of seasonal changes in electricity; and a services PPI excluding the tax hike effects and international transportation. See [#7649](#).

Mauritius

82 national accounts series as published by Central Statistics Office. The expansion includes the addition of 8 Datastream Key Indicators on a quarterly, GDP expenditure basis. Series are reported quarterly and annually with earliest history available from January 1999 and 2006 respectively. See [#7625](#).

Peru

12 consumer price indices as sourced from the National Institute of Statistics and Informatics. The new CPIs are national in scope and include components according to the main divisions of the international classification of consumption. Previously the main CPIs were for metro areas. Series are monthly with historical data from January 2012. See [#7696](#).

Philippines

78 series from the Philippine Information Technology – Business Process Outsourcing (IT-BPO) Services Survey, as reported by the Bangko Sentral ng Pilipinas. The survey was created to provide reliable statistics on the contribution of the IT-BPO industry to the Philippine economy. Respondents are mainly companies engaged in the operations of contact centres, medical and legal transcription, animation, software development and other BPO activities. The new series detail revenues of IT-BPO services according to industry and destination country. They are annual with history available from 2004. See [#7609](#).

Rwanda

145 quarterly national accounts series as sourced from the National Institute of Statistics of Rwanda. The new dataset details the GDP and its components according to expenditure and production approaches in current prices and constant 2011 prices; as well as the GDP deflators with base year of 2011=100. Among the series, 9 were tagged as Datastream Key Indicators. History is available from Q1 2006. See [#7632](#).

Switzerland

After a recent review made on policy rates of the Swiss National Bank, changes were made in the Key Indicator mnemonic SWPRATE and its daily equivalent SWSNBTI. The bank defines a target range for the policy three-month Swiss franc. Series are available for the low and high ends – SWPRATEL and SWPRATEU. We changed SWPRATE and SWSNBTI to show a calculated midpoint of those, in order to have a single rate in our database. Please note that the bank publishes only the range according to decisions taken at the Monetary Policy Meetings of the Swiss National Bank. See [#7693](#).

United States

- 290 household debt and credit statistics as published by the Federal Reserve Bank of New York. Coverage is of total consumer debt along with details on loan types, number of accounts, delinquency status, foreclosure and bankruptcies. Data is reported on a value basis, with some percentage distributions at the national level and for selected states. Series are quarterly and generally available from 2003. See [#7681](#).
- 52 series presenting real GDP per capita by state as published by the Bureau of Economic Analysis. Series are in chained 2009 US dollars on an annual basis starting in 1997. See [#7695](#).
- 260 series on assets and liabilities of commercial banks as reported by the Federal Reserve. This addition resulted from the line item changes made to H.8 release early in 2015. The newly introduced series are available at weekly and monthly frequencies with history from January 2015. See [#7612](#).



- 9 annual housing unit statistics as compiled by the Census Bureau from the US American Community Survey. The primary housing groups include total occupied, owner-occupied and renter-occupied. In addition, percentages of detached and attached units for each ACS housing group is available. All series are annual with history back to 2005. See [#7617](#).

FX Market Statistics

Semi-annual foreign exchange turnover surveys are conducted for a number of countries by the foreign exchange committees associated with central banks. We have added summary data from the surveys for Australia, Japan, Singapore, the UK and US to the Datastream Economics database. Over the course of the last year or so, we've been adding summary data for financial market transactions given importance to economies, aligning Economics closer to other asset classes.

These committees are industry groups, bringing together participants in the foreign exchange market to discuss trends and developments. The existing committees are also working together to create a "Code of Best Market Practices and shared Global Principles". And a number of them conduct turnover surveys, to provide information on the size of the foreign exchange and related derivatives markets, and greater market transparency.

The new time series present total turnover and/or average daily volume for foreign exchange transactions in spots, forwards, swaps and options that involve the exchange of two currencies. The data represents the value of all new deals entered into during the survey month, with surveys conducted twice a year in April and October and releases generally occurring in January and July. The time series are quarterly with values in Q2 and Q4.

For series listings see individual announcements on the Extranet: [#7529](#) for Australia, [#7655](#) for Japan, [#7640](#) for Singapore, [#7615](#) for the UK, [#7531](#) for the US.

International Sources

Eurostat

- Balance of Payments: 223,665 series detailing quarterly balance of payments by EU country in accordance with the sixth edition of the International Monetary Fund's Balance of Payments and International Investment Position Manual (BPM6) are now available. The balance of payments provides harmonised information on international transactions which are part of the current account (goods, services, primary and secondary income), as well as on transactions in the capital and financial accounts. See [#7684](#).
- NEET: The rate on young people "neither in employment nor in education and training" (NEET) has been added for EU and Euro Area countries and aggregates. The indicator provides information on people aged 15 to 24 who meet the following two conditions: (a) they are not employed (ie unemployed or inactive according to the ILO definition) and (b) they have not received any education or training in the four weeks preceding the survey. The series are annual with history generally from 2003. See [#7690](#).
- Energy: 392 new series were collected from Eurostat's three Energy Statistics datasets. Now available is the annual indicator for monitoring progress towards renewable energy targets of the Europe 2020 strategy, Directive 2009/28/EC. Also added were monthly supply, exports and imports of natural gas and electrical energy, plus production of electricity. The data covers the 28 member states of the EU. See [#7692](#).

Energy Information Administration

- 4,200 series covering imports and exports of crude oil and products were added. Published by the US EIA, the new coverage details trade in pentanes plus, liquefied petroleum gases, unfinished oils, finished motor gasoline, motor gasoline blending components, MTBE, fuel ethanol, biomass-based diesel, distillate fuel oil, kerosene, finished aviation gasoline, special naphthas, waxes, petroleum coke, asphalt and road oil, lubricants, and more. Series are annual and monthly with data generally extending back to 1950. See [#7629](#).
- Another 49 series on drilling productivity by regions in the US were added. The new coverage details the monthly natural gas and oil drilling productivity in Bakken, Eagle Ford, Haynesville, Marcellus, Niobrara, Permian and Utica regions with data spanning back to January 2007. See [#7637](#).



European Commission

Coverage for Albania, totalling 417 series, has been added to the Annual Macro-Economic Database (AMECO) of the European Commission. With the spring release of AMECO, the Directorate General for the Economic and Financial Affairs also added 77 series, filling national accounts gaps. At the same time, DG ECFIN has ceased to publish 1,387 series on old definitions of EU and EA. See [#7677](#).

OECD

The Organisation for Economic Co-operation and Development has added 125 series to its Main Economic Indicators (MEI) dataset. The new coverage is for Costa Rica and Lithuania in the context of OECD's decision to open membership talks with those countries. Series are annual, quarterly and monthly with history generally available from 2005. See [#7703](#).





Equity Indices Update – June 2015

This edition of Infostream sees changes to the NZ equity index family following the agreement between NZX Limited and S&P Dow Jones. This also includes new restrictions to constituent list data. New restrictions will also be implemented for MSCI Sector indices on 13 July 2015. New indices are available for India and Peru.

Read on for all the details.

New Zealand – S&P Dow Jones Indices and NZX Ltd Agreement – Changes to Indices and Constituent List Data

NZX Limited and S&P Dow Jones recently announced a strategic agreement to jointly develop, produce and commercialise co-branded investable indices featured on NZX platforms and related data products. As a result of this partnership, a number of changes are being made to the NZX indices.

Summary of changes:

- New [methodology](#) created for the NZX indices that will be used as a guideline to maintain the indices commencing from the [transition](#) date.
- The NZX Constituent Weightings data will become a permissionable pass-through dataset and will be made available to Thomson Reuters users who have a direct licensing contract with S&P DJI. This change will be effective **13 July 2015**. Constituent security names and security codes will remain unrestricted.
- Rebranding of the existing NZX indices to S&P/NZX, so for example the NZX 50 has become the S&P/NZX 50 index – effective **22 June 2015**.
- Index Market Value – MV datatype is stored in millions to ensure consistency with other indices – effective **22 June 2015**.
- GICS indices at the Sector level are available under the S&P/NZX All Index – effective **22 June 2015**.
- Existing NZX Group sector and Single sector indices will continue to be provided until **18 September 2015**.
- After the transition, the S&P/NZX committee will be reviewing the existing family of indices that use NZX Group sectors or Single sectors to determine composition and how these might be transitioned to using GICS.



Index name changes

OLD NAME	NEW NAME	INDEX MNEMONIC	LIST MNEMONIC
BENCHMARKS			
NZX ALL	S&P/NZX ALL INDEX	NZSEALL	LNZSEALL
NZAX ALL INDEX	S&P/NZAX ALL INDEX	NZAXALL	LNZAXALL
NZX 50 PORTFOLIO	S&P/NZX 50 PORTFOLIO INDEX	NZPORFO	LNZPORFO
NZX 20	S&P/NZX 20 INDEX	NZX20IN	LNZX20IN
NZX 50	S&P/NZX 50 INDEX	NZ50CAP	LNZ50CAP
NZX SCITECH INDEX	S&P/NZX SCITECH INDEX	NZSTECH	LNZSTECH
NZX SMALL CAP	S&P/NZX SMALL CAP INDEX	NZSMCIC	LNZSMCIC
NZX MID CAP 30 INDEX	S&P/NZX MID CAP 30 INDEX	NZMCAPC	LNZMCAPC
NZX 10 INDEX	S&P/NZX 10 INDEX	NZ10CAP	LNZ10CAP
NZX 15	S&P/NZX 15 INDEX	NZSX15I	LNZSX15I
EXISTING NZX – GROUP SECTOR AND SINGLE SECTOR INDICES – will be provided until 18 September 2015			
NZX AGRICULTURAL & FISHING	S&P/NZX AGRICULTURAL & FISHING	NZSEAGR	LNZSEAGR
NZX BUILDING	S&P/NZX BUILDING	NZSEBLD	LNZSEBLD
NZX CONSUMER	S&P/NZX CONSUMER	NZSECON	LNZSECON
NZX ENERGY	S&P/NZX ENERGY	NZSEENG	LNZSEENG
NZX FOOD	S&P/NZX FOOD	NZSEFOO	LNZSEFOO
NZX FORESTRY	S&P/NZX FORESTRY	NZSEFOR	LNZSEFOR
NZX FINANCE & OTHERS SERVICES	S&P/NZX FINANCE & OTHERS SERVICES	NZSEFIN	LNZSEFIN
NZX GOODS	S&P/NZX GOODS	NZSEGOO	LNZSEGOO
NZX INTERMED & DURABLES	S&P/NZX INTERMED & DURABLES	NZSEINT	LNZSEINT
NZX INVESTMENT	S&P/NZX INVESTMENT	NZSEINV	LNZSEINV
NZX LEISURE & TOURISM	S&P/NZX LEISURE & TOURISM	NZSELEI	LNZSELEI
NZX MINING	S&P/NZX MINING	NZSEMIN	LNZSEMIN
NZX MEDIA & COMMUNICATION	S&P/NZX MEDIA & COMMUNICATION	NZSEMED	LNZSEMED
NZX PORTS	S&P/NZX PORTS	NZSEPRT	LNZSEPRT
NZX PROPERTY	S&P/NZX PROPERTY	NZSEPRP	LNZSEPRP
NZX PRIMARY	S&P/NZX PRIMARY	NZSEPRM	LNZSEPRM
NZX SERVICES	S&P/NZX SERVICES	NZSESRV	LNZSESRV
NZX TEXTILES & APPAREL	S&P/NZX TEXTILES & APPAREL	NZSETXT	LNZSETXT
NZX TRANSPORT	S&P/NZX TRANSPORT	NZSETRN	LNZSETRN



New S&P/NZX GICS sector indices

Effective from 22 June 2015, the following index datatypes are provided: PI (price index), PO (PI open), PH (PI high), PL (PI low), RI (return index), MV (market value) and NE (number of equities).

INDEX NAME	INDEX MNEMONIC	LIST MNEMONIC
S&P/NZX Energy Index	SPNZE11	LSPNZE11
S&P/NZX Materials Index	SPNZM11	LSPNZM11
S&P/NZX Industrials Index	SPNZID1	LSPNZID1
S&P/NZX Consumer Discretionary Index	SPNZCD1	LSPNZCD1
S&P/NZX Consumer Staples Index	SPNZCS1	LSPNZCS1
S&P/NZX Health Care Index	SPNZHC1	LSPNZHC1
S&P/NZX Financials Index	SPNZFN1	LSPNZFN1
S&P/NZX Information Technology Index	SPNZIT1	LSPNZIT1
S&P/NZX Telecommunication Services Index	SPNZT11	LSPNZT11
S&P/NZX Utilities Index	SPNZU11	LSPNZU11

NZX Constituent List changes

From **13 July 2015**, customers wishing to continue to access NZX constituent lists and constituent datatypes such as constituent weights, number of shares and free-float data will be required to have a direct end-user agreement with S&P Dow Jones, that will give them access to the module. The restrictions also apply to all historical lists. **Please note names and identifiers of each security within each constituent list remain unrestricted.**

Why is the change occurring?

This change is a result of S&P policy to license constituent-level data to its clients. For queries about this change, please contact:

S&P Dow Jones Client Services

index_services@spdji.com

What additional information is available?

See above for constituent lists impacted by this change. The following module will be available for all the NZX constituent lists on Datastream.

MODULE	DESKTOP PLI	DATAFEED PLI	DATASTREAM SERVICE CODE
INTERNAL USE			
S&P/NZX Equity ICW	XFSPNZX-KDS	XFSPNZX-DDS	SPNZX



Datatypes impacted by this change

From **13 July 2015**, the following datatypes will be available only in the new module. The restrictions also apply to all historical constituent lists. Security names and mnemonics will remain unrestricted.

DESCRIPTION	DATATYPE
PERCENTAGE OF EACH CONSTITUENT IN THE INDEX	WTIDX
NEW DATATYPES INCLUDED IN THE NEW MODULE:*	
FREE-FLOAT FACTOR OF EACH CONSTITUENT IN THE INDEX	FFIDX
NUMBER OF SHARES INCLUDED IN THE INDEX	NSIDX
NUMBER OF SHARES INCLUDED IN THE INDEX ADJUSTED FOR FREE FLOAT	FNSIDX
MARKET VALUE OF EACH CONSTITUENT IN THE INDEX	MVIDX
MARKET VALUE OF EACH CONSTITUENT IN THE INDEX ADJUSTED FOR FREE FLOAT	FMVIDX
PRICE OF EACH CONSTITUENT IN THE INDEX	PIDX
GICS SECTOR CODE	CLS1
GICS INDUSTRY GROUP CODE	CLS2
GICS INDUSTRY CODE	CLS3
GICS SUB-INDUSTRY CODE	CLS4
GICS SECTOR NAME	CLS1N
GICS INDUSTRY GROUP NAME	CLS2N
GICS INDUSTRY NAME	CLS3N
GICS SUB-INDUSTRY NAME	CLS4N

*Not all datatypes may be available for all lists.

What do Thomson Reuters Datastream customers have to do?

In order to minimise the impact of these changes, it is advisable that you review as soon as possible if you wish to continue to access the NZX constituent data and datatypes from **13 July 2015**. If you do, you can either contact index_services@spdji.com directly to discuss this further or complete the S&P Dow Jones order form on the [Extranet](#). The completed form should be sent to index_services@spdji.com and a representative will contact you.

MSCI – Changes to MSCI Sector Modules on Datastream – effective 13 July 2015

What is the change?

With effect from 13 July 2015, changes will be applied to the MSCI sector modules on Datastream. These modules provide price and return index values as well as market capitalisation and valuation ratios for GICS sector, industry group and industry regions for developed and emerging market countries and regions. The amount of history provided in these modules will be changed to a rolling 20 years of history – daily or monthly (currently history is available back to 31 December 1994). New sector modules have been created for those clients who wish to receive the full sector history back to 31 December 1994.



This notification provides details of the impact for clients using all versions of **Datastream** including **Datastream Feeds** and **Datastream through Eikon**.

Why is the change occurring?

This change is a result of MSCI changing the packaging for the majority of its modules.

What is the impact?

From 13 July 2015, the history provided in the MSCI sector modules will be available for a rolling 20 years. So for example a request made on 15 July 2015 for the MSCI UK Banks index, will return history from 15 July 1995. The same request made on 31 December 2015, will return history from 31 December 1995.

What additional information is available?

The below existing sector modules will change to represent the 20 years of rolling history with effect from 13 July 2015.

MSCI SECTOR INDEX MODULES	DESKTOP PLI	DATAFEED PLI	DATASTREAM SERVICE CODE
INTERNAL USE			
MSCI Asia Pacific Sectors Daily	XFAPC-KDS	XFAPC-DDS	MSAPCIID
MSCI Developed Markets Sectors Daily	XFMSDM-KDS	XFMSDM-DDS	MSDMCIID
MSCI Emerging Markets Sectors Daily	XFEMSEM-KDS	XFEMSEM-DDS	MSEMCIID
MSCI Asia Pacific Sectors Monthly	XFMSAPC-KDS	XFMSAPC-DDS	MSAPCII
MSCI Developed Markets Sectors Monthly	XFMSD-KDS	XFMSD-DDS	MSDMCII
MSCI Emerging Markets Sectors Monthly	XFEMSEMC-KDS	XFEMSEMC-DDS	MSEMCII

New modules

The below new modules will provide the full history back to the base date of 31 December 1994.

MSCI SECTOR INDEX MODULES	DESKTOP PLI	DATAFEED PLI	DATASTREAM SERVICE CODE
INTERNAL USE			
MSCI Asia Pacific Markets Sectors '94 Daily	XFMSAPCIIF-KDS	XFMSAPCIIF-DDS	MSAPCIIF
MSCI Developed Markets Sectors '94 Daily	XFMSDMCIIF-KDS	XFMSDMCIIF-DDS	MSDMCIIF
MSCI Emerging Markets Sectors '94 Daily	XFEMSEMCIIIF-KDS	XFMSDMCIIF-DDS	MSEMCIIIF

What do Thomson Reuters Datastream customers have to do?

In order to minimise the impact of these changes, it is advisable that you review as soon as possible if you wish to continue to access the full MSCI sector index history back to 31 December 1994. If you do, then you will need to contact MSCI to discuss this further.

MSCI Client Services

clientservice@msci.com or http://www.msci.com/about/contact_client_service.html

Click on the [Extranet](#) link for more details.



Datastream Global Equity indices – Quarterly Review

The next quarterly review of the Datastream Global Equity indices will be effective from **13 July 2015**. The Datastream Equity indices are reviewed to bring coverage in line with the top group of stocks by market value. This results in changes to indices and constituent list data:

- Datastream Total Market indices – the indices will be reset to represent the new top group of stocks by market value.
- New Datastream-calculated equity indices and constituent lists introduced: due to equities having an industrial group change or new equities being introduced since the last review.
- Discontinuation of Datastream-calculated equity indices and constituent lists: due to equities having an industrial group change or equities being deleted since the last review.

Where new indices are created, historical data will also be calculated.

Information on the changes will be provided on the [Customer Extranet](#).

Next review

The next review will be effective from 12 October 2015.

Thomson Reuters Infrastructure Indices

Thomson Reuters has released a number of Thomson Reuters Infrastructure indices on Datastream. These indices are part of the Thomson Reuters Utilities and Infrastructure index family.

The Thomson Reuters Utilities and Infrastructure index family tracks the performance of equities in the sectors grouped as 'utilities and infrastructure', taken from the underlying TRBC categorisation and using the TRBC classification as the sole basis for inclusion and exclusions.

The specific TRBC filters used in the identification of 'utilities and infrastructure' equities are:

- Utilities with an exception of equities classified as Independent Power Producers.
- Infrastructure (Communications, Energy and Transport).

Constituents for the family of Utilities and Infrastructure indices are selected from the underlying Thomson Reuters Global, Global Developed or Global Emerging equity index, as required, and have already been screened for liquidity.

All the indices now released are free-float market capitalisation weighted, with a weight cap (applied on rebalance) on individual constituents of 10%.

Daily history for price return and total return variants are available from 1999.

Additional currencies:

(AUD) – A
(CHF) – F
(Euro) – €
(GBP) – £
(Yen) – ¥

INDEX NAME	MNEMONIC USD
Thomson Reuters Global Balanced Infrastructure Index (USD)	TGBLIN\$
Thomson Reuters Global Developed Infrastructure Index (USD)	TGDVIN\$
Thomson Reuters Global Emerging Infrastructure Index (USD)	TGEMIN\$
Thomson Reuters Global Infrastructure Index (USD)	TGLBIN\$



Datatypes

NAME	DATATYPE
Price index	PI
Price index open	PO
Price index high	PH
Price index low	PL
Return index	RI
Return index open	RO
Return index high	RH
Return index low	RL

India – S&P BSE Indices

Thomson Reuters has made a number of changes to the S&P BSE index family on Datastream.

In response to the market need for a broad benchmark index that will help measure the performance of the Indian equity market, Asia Index Private Limited, a joint venture between S&P Dow Jones Indices and BSE, has launched the S&P BSE AllCap Index. The S&P BSE AllCap Index has been further divided into five size-based indices including LargeCap, MidCap and SmallCap using total market capitalisation and ten sector-based sub-indices.

The S&P BSE AllCap Index is a broad index covering more than 95% of the total market capitalisation and comprises more than 700 stocks that are listed on the BSE. The S&P BSE AllCap Index is useful for broad market measurement, while the five size-based indices and ten sector indices offer investors a tool to analyse market movements across size or sectors.

The size-based indices' stock selection conforms to S&P Dow Jones Indices' global methodology of 70%/15%/15% composition in large-, mid- and small-cap; while the sector indices are as per the ten broad economic sectors as identified by BSE.

Certain existing indices have been replaced by the new indices – the existing S&P BSE Mid Cap, S&P BSE Small Cap, S&P BSE Healthcare, S&P BSE IT and S&P BSE FMCG indices have been replaced with new indices, namely S&P BSE MidCap, S&P BSE SmallCap, S&P BSE Healthcare, S&P BSE Information Technology and S&P BSE Fast Moving Consumer Goods, respectively.

History back to September 2008 will shortly be provided for both the new and the replaced indices.

Benchmark and size-based indices

INDEX NAME	MNEMONIC
S&P BSE AllCap	IBOBSAC
S&P BSE MidCap	IBOMCAP
S&P BSE LargeCap	IBOBSLC
S&P BSE LargeMidCap	IBOBLMC
S&P BSE SmallCap	IBOSCAP
S&P BSE MidSmallCap	IBOBMSC



Sectors

INDEX NAME	MNEMONIC
S&P BSE Basic Materials	BSEBMAT
S&P BSE Consumer Discretionary Goods & Services	BSECDGS
S&P BSE Energy	BSEENER
S&P BSE Finance	BSEFINC
S&P BSE Industrials	BSEINDS
S&P BSE Telecom	BSETELE
S&P BSE Utilities	BSEUTIL
S&P BSE Fast Moving Consumer Goods	BSEFMCS
S&P BSE Healthcare	BSEHECR
S&P BSE Information Technology	BSEINTC

Discontinued indices

OLD NAME	MNEMONIC
S&P BSE MID CAP	BSEMIDC
S&P BSE SMALL CAP	BSESMCP
S&P BSE FMCG	BSEFMCG
S&P BSE HEALTHCARE	BSEHCAR
S&P BSE IT	BSEITEC

Peru – S&P/BVL indices

S&P Dow Jones recently signed an agreement with the Bolsa de Valores de Lima (BVL) to license, distribute and govern the BVL indices including a new version of the flagship index – IGBVL (Indice General de la Bolsa de Valores de Lima). As a result, starting on 4 May 2015, all the indices trading in Peru were calculated by S&P and rebranded as S&P/BVL.

Name change for existing indices:

OLD INDEX NAME	NEW INDEX NAME	MNEMONIC
Lima SE General (IGBL)	S&P/BVL General (IGBVL)	PEGENRL
Lima SE Selective (ISBL)	S&P/BVL Selective (ISBVL)	PESELEC
Lima SE Electricity	S&P/BVL Electricity	PEEECS
Lima SE Industrial	S&P/BVL Industrial	PEINDUS
Lima SE Juniors	S&P/BVL Juniors	PEJUNIR
Lima SE Mining Index	S&P/BVL Mining Index	PEMININ
Lima SE Banks & Financial	S&P/BVL Banks & Financial	PEBNKFN
Lima SE Services	S&P/BVL Services	PEPSERV
Lima SE (IGPC) Corp Governance	S&P/BVL Corp Gov Index	PECGOVI



New indices

INDEX NAME	MNEMONIC	RIC
S&P Peru Select Index	SPPESEL	.SPBLPSPE
S&P/BVL Consumer	SPPECON	.SPBLCPE
S&P/BVL Construction	SPPECOT	.SPBLNPE

The below indices were discontinued indices with effect from 4 May 2015

INDEX NAME	MNEMONIC	RIC
INCA	PEINCAI	.INCAP
Lima Agriculture	PEAGRCL	.LMAGR
Lima Assorted Inx	PEASSOR	.LMDIV
Lima Food & Beverage	PEBEVFD	.LMALB
Lima Min not Met	PENMTMN	.LMMNM
Lima Telecomms	PETELP	.LMTEL
PERU 15 IND	PEISP15	.ISP15



Equities and Funds Update – June 2015

This quarter we have increased our coverage of market value by company as a time series with the addition of this for three markets – Israel, Turkey and Poland. The Japan SBI Japannext Market Exchange is now available for all three segments, and we have added the Official Price datatype (PZ) for Colombian equities.

Read on for all the details.

Market Value by Company (MVC)

Thomson Reuters has released market value by company (datatype MVC) and the equity shares outstanding at a company level (datatype NOSHC) as a time series item for more markets. Histories have been calculated from 3 January 2000, or the start date of the company if later.

- Israel
- Turkey
- Poland

The MVC history indicator flag (datatype MVCH) should be used to indicate whether MVC is available as a time series for a given record.

See the [Extranet](#) for more details on the rules and calculation method used for MVC and other datatype details.

Belgium – Public Auction Market

Thomson Reuters has added the Belgium Public Auction Market on Datastream with unadjusted price data only. The price history for this market is available from December 2014.

The following price datatypes are supported:

NAME	DATATYPE
Unadjusted Close Price	UP
Unadjusted Price Open	UPO
Unadjusted Price High	UPH
Unadjusted Price Low	UPL
Unadjusted Turnover by Volume	UVO
Unadjusted Turnover by Value	UVA
Unadjusted Volume-Weighted Average Price	UVWAP



Check the [Extranet](#) for details about the securities. The stocks that are supported on the Public Auction Market are available in the list: FBELAM.

Colombia – Official Price (PZ) Now Available

Official Price (PZ) data for Colombian equities is now available on Datastream, with history from 15 October 2013. It should be noted that it will be possible for the Official Price to be populated when a security does not have any other traded values.

Example:

DS CODE	PRICE OPEN (PO)	PRICE HIGH (PH)	PRICE LOW (PL)	PRICE CLOSE (P)	PRICE BID (PB)	PRICE ASK (PA)	VOLUME (VO)	TURNOVER BY VALUE (VA)	OFFICIAL PRICE (PZ)
74031U	-	-	-	-	-	-	-	-	319800

Chile – Enhancement to Local Market Identifier Code

An enhancement has been made to the Local Market Identifier Code (datatype LOC) for Equities and Exchange Traded Funds listed on the Santiago Stock Exchange. This enhancement reflects the official exchange symbol on Datastream.

On Datastream the exchange symbol is now prefixed with CH. For example, the exchange symbol for Banco de Chile was CHILE, the LOC has now become CHCHILE. Prefixing the LOC code is a standard Datastream practice to prevent symbol clashes with other market symbol standards. The exchange symbol can contain a space or -, these have been removed from the LOC code format. For example CTC-A and AZUL AZUL are now displayed as CHCTCA and CHAZULAZUL respectively.

See the [Extranet](#) for details of impacted securities.

This enhancement provides Datastream clients with improved navigation and search functionality, and ensures alignment with other Thomson Reuters products.

Japan – SBI Japannext Market Exchange

Thomson Reuters has added the Japan SBI Japannext Market Exchange for equities. This exchange consists of three segments, all of which are supported at bourse level on Datastream on an ongoing basis, with prices generally starting from the dates below.

The segments are:

DS EXCHANGE	VENUE	MARKET COVERAGE LISTS	START DATE
JJ	SBI JAPANNEXT - J - MARKET	FJPNJMKT	2 March 2015
JX	SBI JAPANNEXT - X - MARKET	FJPNXMKT	2 March 2015
JU	SBI JAPANNEXT - U - MARKET	FJPNUMKT	1 May 2015



The following price datatypes are supported for the securities listed on these exchanges:

NAME	DATATYPE
Close Price	P.JJ
Price Open	PO.JJ
Price High	PH.JJ
Price Low	PL.JJ
Turnover by Volume	VO.JJ
Price Bid	PB.JJ
Price Ask	PA.JJ
Turnover by Value	VA.JJ
Volume-Weighted Average Price*	VWAP.JJ

Where JJ represents the DS exchange. To retrieve content for the other datatypes, please replace JJ with JX or JU where available.

*At present VWAP is available only on SBI JAPANNEXT - J - MARKET segment.





Barclays and iBoxx Fixed Income Index Changes for Datastream

Thomson Reuters Datastream has completed a project to update and improve the processing and loading times of the Barclays and iBoxx fixed income index time series. The processing has been rewritten to ensure all new index series are automatically loaded to Datastream. The rewrite has also included earlier loading times by up to three hours, ensuring delivery before the DDL morning runs.

SUPPLIER	PREVIOUS LOAD TIMES	NEW LOAD TIMES
Barclays	08:30 London	04:00 London
iBoxx	06:30 London	04:00 London

Additional datatypes

As part of the change to the Barclays FI Index coverage, Datastream is now including the following datatype as part of the index coverage:

AOS – Amount Outstanding



Changes to NASDAQ Nordic Fixed Income Fixings (CIBOR, CITA and SEK FX) on Datastream

What has changed?

Since Monday 22 June 2015, the 42 NASDAQ Nordic Fixed Income rates hosted within Datastream are delayed by 24 hours from their original publication.

Why has the change occurred?

The change is a result of a commercial repackaging of the content from source.

Customer action required to access real-time NASDAQ data

Datastream has not been hosting the real-time NASDAQ fixings since 22 June 2015, however customers retain access to the 24-hour delayed data with no action required.

The real-time NASDAQ fixings are available within Thomson Reuters Eikon as an alternative. Customers interested in this option should contact their Thomson Reuters representative, or contact us [here](#).

List of affected Datastream NASDAQ rates

Listed below are the existing 42 series in Datastream which have been renamed and are now published with a 24-hour delay.

DATASTREAM MNEMONIC	DATASTREAM SERIES NAME (AMENDED)	EIKON DELAYED
CITAD9M	DANISH KRONE CITA FIX 9M DELAYED	/CITADKK9M=
CITAD2M	DANISH KRONE CITA FIX 2M DELAYED	/CITADKK2M=
CITAD1M	DANISH KRONE CITA FIX 1M DELAYED	/CITADKK1M=
CITAD6M	DANISH KRONE CITA FIX 6M DELAYED	/CITADKK6M=
CITAD3M	DANISH KRONE CITA FIX 3M DELAYED	/CITADKK3M=
CITAD1Y	DANISH KRONE CITA FIX 1Y DELAYED	/CITADKK12M=
CIBOR1Y	DENMARK INTERBANK 1 YEAR DELAYED	/CIDKK1YD=
CIBOR2W	DENMARK INTERBANK 2 WEEK DELAYED	/CIDKK2WD=
CIBOR2M	DENMARK INTERBANK 2 MONTH DELAYED	/CIDKK2MD=
CIBOR9M	DENMARK INTERBANK 9 MONTH DELAYED	/CIDKK9MD=
CIBOR3M	DENMARK INTERBANK 3 MONTH DELAYED	/CIDKK3MD=
CIBOR1W	DENMARK INTERBANK 1 WEEK DELAYED	/CIDKKSWD=



DATASTREAM MNEMONIC	DATASTREAM SERIES NAME (AMENDED)	EIKON DELAYED
CIBOR6M	DENMARK INTERBANK 6 MONTH DELAYED	/CIDKK6MD=
CIBOR1M	DENMARK INTERBANK 1 MONTH DELAYED	/CIDKK1MD=
SDSARSP	SEK TO SAUDI RIYAL DELAYED	/SARFIX=ST
SDRUBSP	SEK TO 100 RUSSIAN ROUBLE DELAYED	/RUBFIX=ST
SDDKKSP	SEK TO 100 DANISH KRONE DELAYED	/DKKFIX=ST
SDGBPSP	SEK TO UK £ DELAYED	/GBPFIX=ST
SDISKSP	SEK TO 100 ICELANDIC KRONA DELAYED	/ISKFIX=ST
SDCZKSP	SEK TO 100 CZECH KORUNA DELAYED	/CZKFIX=ST
SDHUFSP	SEK TO 100 HUNGARIAN FORINT DELAYED	/HUFFIX=ST
SDIDRSP	SEK TO 100 INDONESIAN RUPEE DELAYED	/IDRFIX=ST
SDMADSP	SEK TO MOROCCAN DIRHAM DELAYED	/MADFIX=ST
SDMXNSP	SEK TO MEXICAN PESO DELAYED	/MXNFIX=ST
SDAUDSP	SEK TO AUSTRALIAN \$ DELAYED	/AUDFIX=ST
SDCHFSP	SEK TO 100 SWISS FRANC DELAYED	/CHFFIX=ST
SDCNYS	SEK TO CHINESE YUAN DELAYED	/CNYFIX=ST
SDINRSP	SEK TO 100 INDIAN RUPEE DELAYED	/INRFIX=ST
SDBRLSP	SEK TO BRAZILIAN REAL DELAYED	/BRLFIX=ST
SDEUOSP	SEK TO EURO (SD) DELAYED	/EURFIX=ST
SDJPYSP	SEK TO 100 JAPANESE YEN DELAYED	/JPYFIX=ST
SDSGDSP	SEK TO SINGAPORE \$ DELAYED	/SGDFIX=ST
SDCADSP	SEK TO CANADIAN \$ DELAYED	/CADFIX=ST
SDNZDSP	SEK TO NEW ZEALAND \$ DELAYED	/NZDFIX=ST
SDTRYSP	SEK TO NEW TURKISH LIRA DELAYED	/TRYFIX=ST
SDUSDSP	SEK TO US \$ DELAYED	/USDFIX=ST
SDHKDSP	SEK TO HONG KONG \$ DELAYED	/HKDFIX=ST
SDNOKSP	SEK TO 100 NORWEGIAN KRONE DELAYED	/NOKFIX=ST
SDZARSP	SEK TO S AFRICAN RAND DELAYED	/ZARFIX=ST
SDPLNSP	SEK TO POLISH ZLOTY DELAYED	/PLNFIX=ST
SDTHBSP	SEK TO THAI BAHT DELAYED	/THBFIX=ST
SDKRWSP	SEK TO 100 KOREAN WON DELAYED	/KRWFIX=ST





Commodities

Bloomberg Commodity Singapore Dollar Index

Thomson Reuters has released the Bloomberg Commodity Singapore Dollar Index (formerly DJ UBS). Total return and excess return indices comprising histories from November 2013 are available. The currency-converted versions of the indices reflect the performance that an investor who measures his investments in the foreign currency would receive, by making a US dollar-denominated investment in the indices.

Further information and mnemonics can be found on the official release, Content Update [#7648](#).

S&P GSCI Indices

Thomson Reuters has added new Open, High and Low data attributes for key benchmark S&P GSCI Index series, with history back to 1969. The widely tracked S&P GSCI® is recognised as a leading measure of general price movements and inflation in the world economy. The index – representing market beta – is world production-weighted. It is designed to be investable by including the most liquid commodity futures, and provides diversification with low correlations to other asset classes.

Further information and mnemonics can be found on the official release, Content Update [#7616](#).



Futures

New futures contracts have been added to Datastream, focusing on India and China, and full Montreal coverage has now been completed.

NAME	COUNTRY/ EXCHANGE	CODE	START DATE
China 10 Year Treasury Bond	China CFFEX	CTD	20/03/2015
CSI 500 Index	China CFFEX	CIC	16/04/2015
SSE 50 Index	China CFFEX	CIH	16/04/2015
Tin	China SHFE	SSN	27/03/2015
Nickel	China SHFE	SNI	27/03/2015
Overnight Index Swap	Canada ME	COV	28/02/2012
5 Year Canadian Government Bond	Canada ME	CFG	20/04/2009
FTSE Emerging Markets Index	Canada ME	CFZ	13/06/2014
Ibovespa USD Index	US CME	IBV	22/10/2012
Russell 1000 Value Mini	US ICE	NIR	03/05/2010
Sensex Index	India BSE	BSX	06/09/2000
Just Dial Ltd	India NSE	IJD	13/03/2014
8.40% Central Government Security	India NSE	ICG	04/08/2014
91 Day GOI Treasury Bill	India NSE	ICW	05/07/2011
UK Pound Sterling/Indian Rupee FX	India NSE	IBX	01/02/2010
Euro/Indian Rupee FX	India NSE	IRH	01/02/2010
US Dollar/Indian Rupee FX	India NSE	IDR	29/08/2008
Japanese Yen vs Indian Rupee FX	India NSE	IYR	01/02/2010



Company Additions to Worldscope

During the January to March period, 509 companies were added to the Worldscope database. These additions included 96 US, 72 Chinese, 35 Hong Kong, 34 Japanese, 27 Taiwanese, 26 UK, 24 South Korean, 23 Indian and 17 Australian companies.

Worldscope's total coverage at the end of the quarter consisted of 77,988 companies, 46,485 of which were active.

COUNTRY	TOTAL DEC 2014	COMPANIES ADDED JAN-MAR 2015	ACTIVE MAR 2015	INACTIVE MAR 2015	TOTAL MAR 2015
ARGENTINA	145	1	100	46	146
AUSTRALIA	3018	17	1937	1098	3035
AUSTRIA	214	0	89	125	214
BAHAMAS	11	0	10	1	11
BAHRAIN	46	0	44	2	46
BANGLADESH	79	3	82	0	82
BARBADOS	12	0	12	0	12
BELGIUM	330	2	148	184	332
BERMUDA	115	0	75	40	115
BOLIVIA	15	0	15	0	15
BOSNIA & HERZEGOVINA	93	0	85	8	93
BOTSWANA	19	0	17	2	19
BRAZIL	704	0	372	332	704
BULGARIA	279	0	249	30	279
CAMBODIA	2	0	2	0	2
CANADA	5166	7	3108	2065	5173
CAYMAN ISLANDS	56	0	36	20	56
CHILE	329	0	247	82	329
CHINA	3606	72	3454	224	3678
COLOMBIA	112	0	73	39	112
COSTA RICA	9	0	7	2	9



COUNTRY	TOTAL DEC 2014	COMPANIES ADDED JAN-MAR 2015	ACTIVE MAR 2015	INACTIVE MAR 2015	TOTAL MAR 2015
COTE D'IVOIRE	29	0	29	0	29
CROATIA	117	0	89	28	117
CYPRUS	142	2	114	30	144
CZECH REPUBLIC	91	1	15	77	92
DENMARK	592	2	328	266	594
ECUADOR	12	0	12	0	12
EGYPT	229	0	204	25	229
EL SALVADOR	9	0	8	1	9
ESTONIA	18	0	15	3	18
FAROE ISLANDS	3	0	2	1	3
FIJI	15	0	15	0	15
FINLAND	253	3	129	127	256
FRANCE	1856	10	794	1072	1866
GEORGIA	1	0	0	1	1
GERMANY	1726	2	879	849	1728
GHANA	29	0	28	1	29
GREECE	462	0	272	190	462
GUATEMALA	6	0	6	0	6
GUERNSEY	32	0	25	7	32
GUYANA	3	0	3	0	3
HONDURAS	5	0	5	0	5
HONG KONG	1535	35	1357	213	1570
HUNGARY	72	1	40	33	73
ICELAND	30	1	16	15	31
INDIA	2855	23	2651	227	2878
INDONESIA	584	4	511	77	588
IRELAND	180	1	69	112	181
ISLE OF MAN	15	0	11	4	15
ISRAEL	644	1	465	180	645
ITALY	597	3	281	319	600
JAMAICA	29	0	26	3	29
JAPAN	5241	34	3679	1596	5275
JERSEY	15	0	11	4	15
JORDAN	258	0	230	28	258
KAZAKHSTAN	57	1	42	16	58
KENYA	55	0	54	1	55
KOREA (SOUTH)	2299	24	1814	509	2323
KUWAIT	211	1	201	11	212



COUNTRY	TOTAL DEC 2014	COMPANIES ADDED JAN-MAR 2015	ACTIVE MAR 2015	INACTIVE MAR 2015	TOTAL MAR 2015
LATVIA	33	0	29	4	33
LEBANON	12	0	12	0	12
LITHUANIA	44	0	33	11	44
LUXEMBOURG	105	0	54	51	105
MACEDONIA	33	0	31	2	33
MALAWI	8	0	8	0	8
MALAYSIA	1359	4	944	419	1363
MALTA	23	0	22	1	23
MAURITIUS	50	1	49	2	51
MEXICO	276	2	156	122	278
MONGOLIA	1	0	1	0	1
MONTENEGRO	22	1	23	0	23
MOROCCO	81	1	72	10	82
NAMIBIA	8	0	7	1	8
NETHERLANDS	447	1	171	277	448
NEW ZEALAND	299	2	165	136	301
NIGER	1	0	1	0	1
NIGERIA	127	4	124	7	131
NORWAY	529	7	209	327	536
OMAN	129	2	119	12	131
PAKISTAN	333	2	289	46	335
PALESTINE	28	0	27	1	28
PANAMA	22	0	20	2	22
PARAGUAY	40	0	40	0	40
PERU	221	0	164	57	221
PHILIPPINES	313	1	273	41	314
POLAND	588	5	481	112	593
PORTUGAL	154	0	56	98	154
QATAR	47	0	43	4	47
ROMANIA	167	0	151	16	167
RUSSIAN FEDERATION	1145	1	931	215	1146
SAUDI ARABIA	166	3	166	3	169
SENEGAL	1	0	1	0	1
SERBIA	114	0	81	33	114
SINGAPORE	948	6	654	300	954
SLOVAKIA	49	0	21	28	49
SLOVENIA	65	1	48	18	66
SOUTH AFRICA	940	12	351	601	952



COUNTRY	TOTAL DEC 2014	COMPANIES ADDED JAN-MAR 2015	ACTIVE MAR 2015	INACTIVE MAR 2015	TOTAL MAR 2015
SPAIN	366	3	168	201	369
SRI LANKA	246	1	244	3	247
SUDAN	1	0	1	0	1
SWAZILAND	3	0	3	0	3
SWEDEN	893	16	450	459	909
SWITZERLAND	506	3	269	240	509
TAIWAN	2181	27	1820	388	2208
TANZANIA	7	3	10	0	10
THAILAND	787	16	645	158	803
TRINIDAD & TOBAGO	5	0	5	0	5
TUNISIA	64	1	65	0	65
TURKEY	425	3	363	65	428
UGANDA	7	0	7	0	7
UKRAINE	100	0	98	2	100
UNITED ARAB EMIRATES	124	4	118	10	128
UNITED KINGDOM	5281	26	1830	3477	5307
UNITED STATES	22003	96	9003	13096	22099
VENEZUELA	57	0	31	26	57
VIETNAM	755	3	676	82	758
VIRGIN ISLANDS (BRITISH)	21	0	12	9	21
ZAMBIA	14	0	14	0	14
ZIMBABWE	38	0	34	4	38
OVERALL TOTALS	77479	509	46485	31503	77988



INFOSTREAM

Datastream News

Contributors

PRODUCT MANAGEMENT

JULIAN RICKARDS

**DATASTREAM DESKTOP &
MICROSOFT OFFICE ADD-INS**

julian.rickards@thomsonreuters.com
+44 (0)20 7542 8934

CASEY PEARCE

DATASTREAM CHARTING

casey.pearce@thomsonreuters.com
+44 (0)20 7542 9825

GARETH IZZARD

DATAFEEDS

gareth.izzard@thomsonreuters.com
+44 (0)20 7542 8931

BEN CLIFFORD

DATASTREAM EXTRANET

ben.clifford@thomsonreuters.com
+44 (0)20 7542 3179

CONTENT MANAGEMENT

PAUL BACON

HEAD OF CONTENT MANAGEMENT

paul.bacon@thomsonreuters.com
+44 (0)20 7542 8254

ANNE SIEBER

EQUITIES, EQUITY INDICES & FUNDS

anne.sieber@thomsonreuters.com
+44 (0)20 7324 9741

JAMES BRIGHT

**ESTIMATES & FUNDAMENTALS
I/B/E/S GLOBAL AGGREGATES**

james.bright@thomsonreuters.com
+44 (0)20 7542 1954

NELSON SALSINHA

**COMMODITIES, FUTURES,
OPTIONS & WARRANTS**

nelson.salsinha@thomsonreuters.com
+44 (0)20 7542 6791

MADELEINE DISARIO

ECONOMICS

madeleine.disario@thomsonreuters.com
+1 301 545 4255

JOSEPH SWAN

FIXED INCOME INDICES

joseph.swan@thomsonreuters.com
+44 (0)20 7542 1998

PAUL GODDEN

FIXED INCOME SECURITIES

paul.godden@thomsonreuters.com
+44 (0)20 7542 1960

Clients may be required, as a condition of access or continued access to Third-Party Provider Information, to comply with the terms required by a relevant Third-Party Provider. Those terms shall be legally binding on Clients. Third-Party Provider restrictions can be found at <http://thomsonreuters.com/3ptyterms/>

