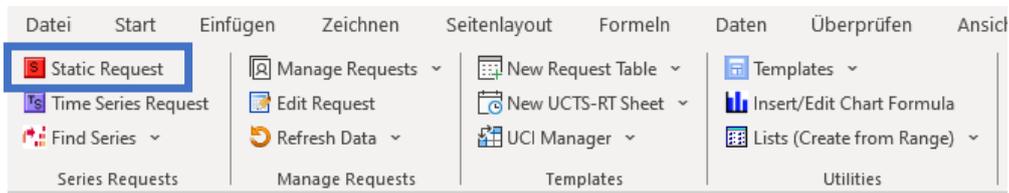


# **Futures**

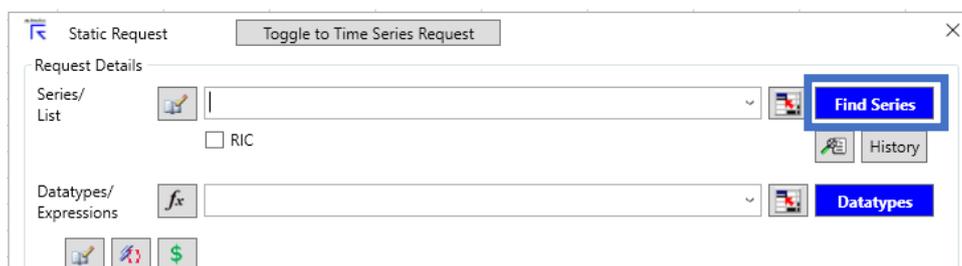
## **in Eikon with Datastream**

### **Students Manual**

Equity futures data in Eikon originates from Datastream. To begin, you'll need to gather the codes for the futures contracts you're interested in. This can be done by accessing "Static Request" within the "Datastream" toolbar.



To locate the desired futures contracts using the "Find Series" bar, we'll need to adjust some filters within the navigator.



Select "Constituents Lists" to view the available futures contracts associated with public companies. Please note that the total number of accessible equities is limited.

Next, expand the "Type" category and select "Future Series" from the dropdown list. Ensure that in the final list, you only have active future series, if necessary.

Category	Count
Bond Indices	79 188
Bonds & Convertibles	4 316 144
Commodities	168 321
<b>Constituent Lists</b>	<b>313 853</b>
Credit Default Swaps	133 388
Economics	19 546 953
Equities	332 741
Equity Indices	396 770
Exchange Rates	15 288
Funds	794 440
Futures	449 434
Interest Rates	51 678
Investment Trusts	3 232
Options	16 678 197
User Created Indices	9
User Portfolios & Lists	493
Warrants	5 215 810

Market	Count
Global	27 832
United States	20 653
Mixed	14 837

Source	Count
MSCI	76 132
Datastream	47 643
FTSE	23 240

Type	Count
Equities	130 173
Bonds & convertibles	22 057
Option Series	14 223
Active	296 016
Dead	17 837

All Type Options	Count
<input type="checkbox"/> Bond indices	108
<input type="checkbox"/> Bonds & convertibles	22 057
<input type="checkbox"/> Commodities	30
<input type="checkbox"/> Credit Default Swap	294
<input type="checkbox"/> Economics	3 035
<input type="checkbox"/> Equities	130 173
<input type="checkbox"/> Equity indices	10 065
<input type="checkbox"/> Exchange rates	90
<input checked="" type="checkbox"/> Future Series	11 133
<input type="checkbox"/> IBES Global Aggregate	6
<input type="checkbox"/> Interest rates	1 833
<input type="checkbox"/> Investment trusts	386
<input type="checkbox"/> Option Series	14 223
<input type="checkbox"/> Unit trusts	400
<input type="checkbox"/> Warrants	73

Once you've adjusted the filter parameters, you'll be able to locate the future series of the companies you are interested in. Typically, you'll find numerous options, including continuous or expired future series. If you're unsure which specific dataframe you need, it's advisable to select the future series with the largest size of the variable. Alternatively, you can choose a continuous time series to cover the longest timeframe possible.

apple Search Advanced Search Share Search Reference My Selections (0)

---

Clear All
Stop Filtering
Results for *apple* (filtered)
Export 1-8 of 8
Sort by Ranking

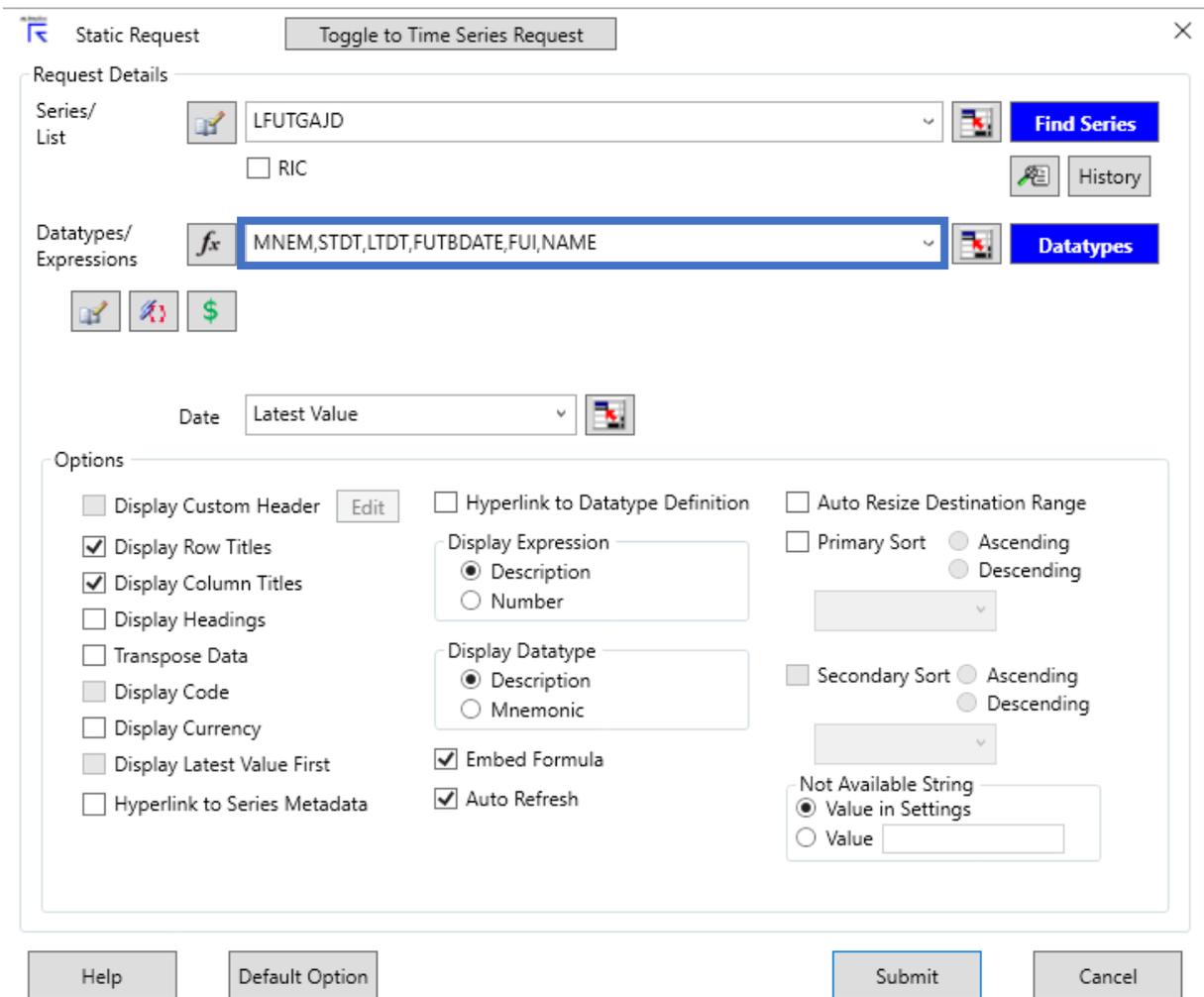
Display longer Names

All	Name	Symbol	Market	Source	Size
>	☆☆☆ EUREX - APPLE - CONTINUOUS	LFUTGAJC	Germany	Datastream	6
>	☆☆☆ EUREX - APPLE - DEAD	LFUTGAJD	Germany	Datastream	88
>	☆☆☆ EUREX - APPLE - LIVE	LFUTGAJL	Germany	Datastream	1
>	☆☆☆ EUREX - APPLE INC DIV. - CONTINUOUS	LFUTDPZC	Germany	Datastream	6
>	☆☆☆ EUREX - APPLE INC DIV. - DEAD	LFUTDPZD	Germany	Datastream	12
>	☆☆☆ ZCE - APPLE - CONTINUOUS	LFUTZAPC	China	Datastream	7
>	☆☆☆ ZCE - APPLE - DEAD	LFUTZAPD	China	Datastream	41
>	☆☆☆ ZCE - APPLE - LIVE	LFUTZAPL	China	Datastream	7

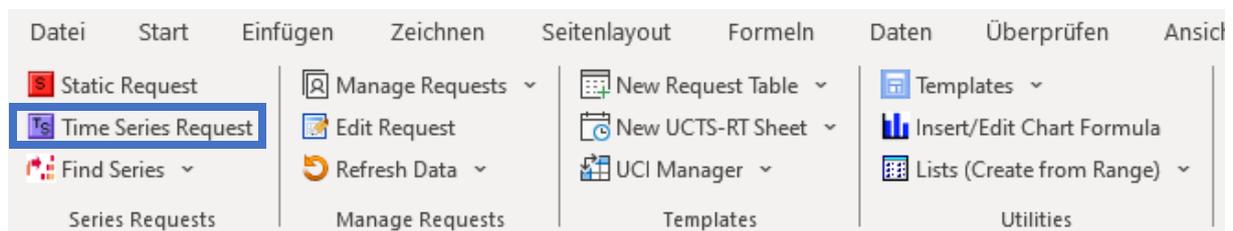
After choosing the required time series we recommend you choose these variables for the datatypes:

- NAME – name of the company, so you can associate future series with a company.
- MNEM – mnemonic (code) of the future, so you can find it later in the search bar.
- STDT – settlement date. The date of settlement for the future, as stated in the contract specification.
- LTDT – last trade date. The last trade date for the future. This is the last day the contract is traded on the exchange, as stated in the contract specification.
- FUTBDATE – start date. The date of the first available settlement price.
- FUI – underlying instrument. The mnemonic of the underlying instrument.

These variables help to use and work further with the derived future contracts.



Once you have obtained all the required tickers for the future contracts, you can proceed to retrieve historical data for each of them. To do this, select "Time Series Request" from the "Eikon Datastream" window.



Once you have chosen all the variables you need in the "Datatypes" menu, you need to specify the timeframe of the required dataset. The most popular variable to extract is "PS" (Settlement Price, this is the same as price but for future contracts). For the timeframe choose "Base Date" as "Start Date" and "Display to Latest Value" as "End Date".

Datatypes/ Expressions  **Datatypes**

Start Date Base Date Frequency Daily

End Date Display to Latest Value

Options

Display Custom Header   Hyperlink to Series Metadata  Embed Formula

Display Row Titles  Hyperlink to Datatype Definition

Display Column Titles

Display Headings

Transpose Data

Display Code

Display Currency

Display Latest Value First

Display Expression

1st Series

1st Series & Description

Display Datatype

Description

Mnemonic

TS Format

Yearly-Date

Quarterly-Date

Monthly-Date

Auto Refresh

Auto Resize Destination Range

Not Available String

Value in Settings

Value

Category	Multiple
Bond Indices	79 188
Bonds & Convertibles	4 316 144
<b>Commodities</b>	<b>168 321</b>
Constituent Lists	313 853
Credit Default Swaps	133 388
Economics	19 546 953
Equities	332 741
Equity Indices	396 770
Exchange Rates	15 288
Funds	794 440
Futures	449 434
Interest Rates	51 678
Investment Trusts	3 232
Options	16 678 197
User Created Indices	9
User Portfolios & Lists	493
Warrants	5 215 810

To analyze commodity futures, navigate to the "Commodities" section in the "Find Series" menu.

**Add Filters** << Clear All

**Category** << Stop Filtering

Futures

**Exchange** Multiple

EUREX Deutschland	98 914
New York Mercantile Exchange (N...	43 494
National India	37 628

More single filters >>

**Currency** Multiple

Euro	126 694
United States Dollar	124 038
Indian Rupee	47 599

More single filters >>

**Type** Multiple

Equity	196 150
<b>Commodity</b>	<b>129 277</b>
Equity Index	46 571

More single filters >>

**Add Filters** << Clear All

**Category** << Stop Filtering

Futures

**Exchange** Multiple

New York Mercantile Exchange (N...	36 846
European Energy Exchange	8 090
Intercontinental Exchange - Ice Fu...	7 433

More single filters >>

**Currency** Multiple

United States Dollar	66 465
Euro	15 004
United States Cent	11 284

More single filters >>

**Type** << Stop Filtering

Commodity

**Activity**

<b>Active</b>	<b>18 916</b>
Dead	110 361

**Settlement Date** Multiple

Continuous Series	12 681
2036	22
2035	25

When applying filters, opt for "Commodity" under "Type," and remember to include only "Active" commodity futures, if required.

We recommend selecting "Base Date" as the "Start Date" of your dataframe and "Display the latest value" as the "End Date" to ensure the maximum possible timeframe. With the "Settlement Price" (PS series) variable you can access historical prices of the commodity futures for the selected timeframe.

Time Series Request [Toggle to Static Request]

Request Details

Series/List:    RIC  TS for each item in list

Datatypes/Expressions:

Start Date: Base Date  Monthly

End Date: Display to Latest Value

Options

Display Custom Header   Hyperlink to Series Metadata  Embed Formula

Display Row Titles  Hyperlink to Datatype Definition

Display Column Titles

Display Headings

Transpose Data

Display Code

Display Currency

Display Latest Value First

Display Expression

1st Series

1st Series & Description

Display Datatype

Description

Mnemonic

TS Format

Yearly-Date

Quarterly-Date

Monthly-Date

Auto Refresh

Auto Resize Destination Range

Not Available String

Value in Settings

Value