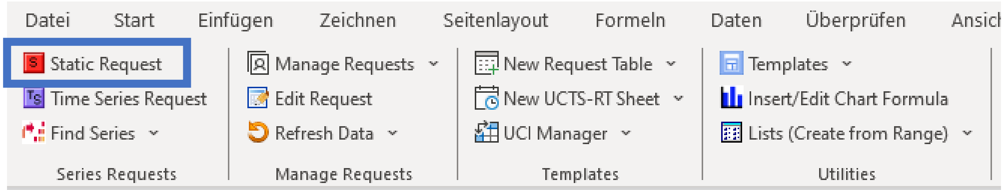
WU VIENNA | UNIVERSITY LIBRARY

Futures

in Eikon with Datastream

Students Manual

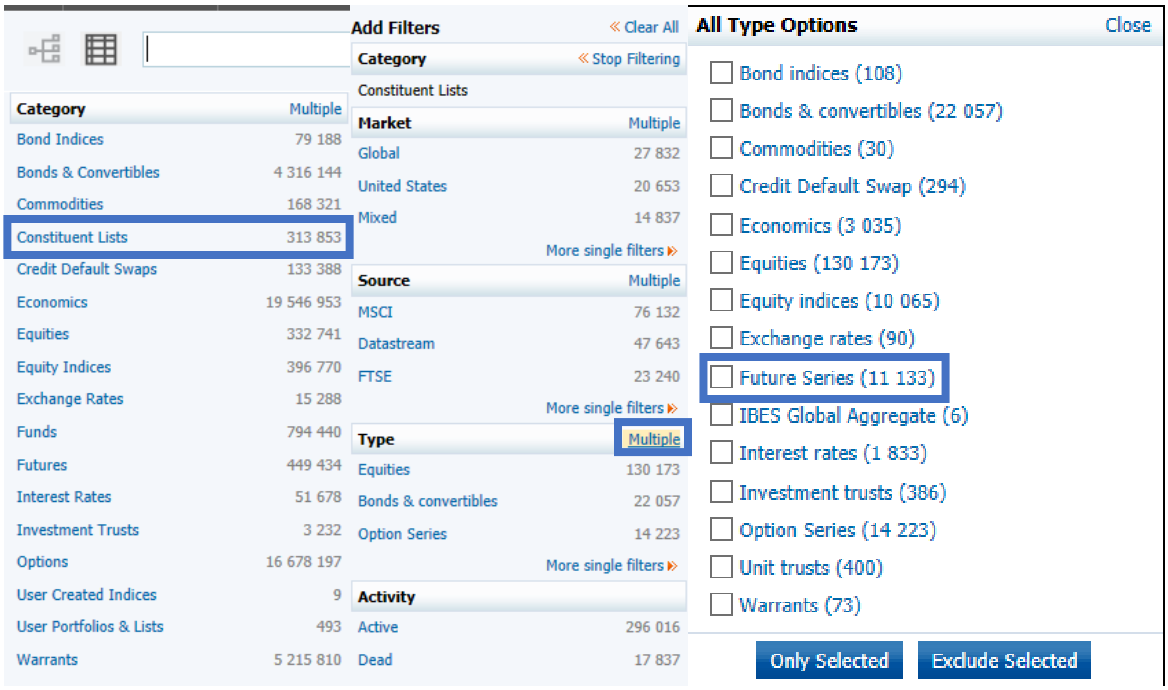
Equity futures data in Eikon originates from Datastream. To begin, you'll need to gather the codes for the futures contracts you're interested in. This can be done by accessing "Static Request" within the "Datastream" toolbar.



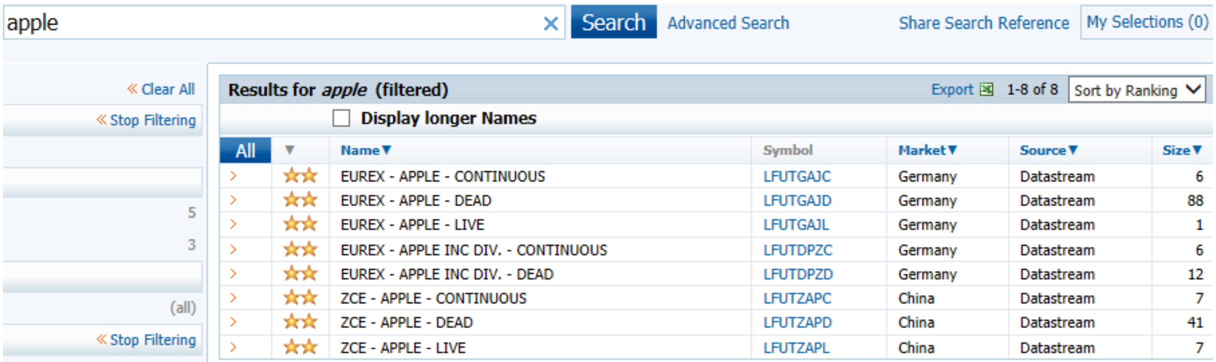
To locate the desired futures contracts using the "Find Series" bar, we'll need to adjust some filters within the navigator.

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.



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.

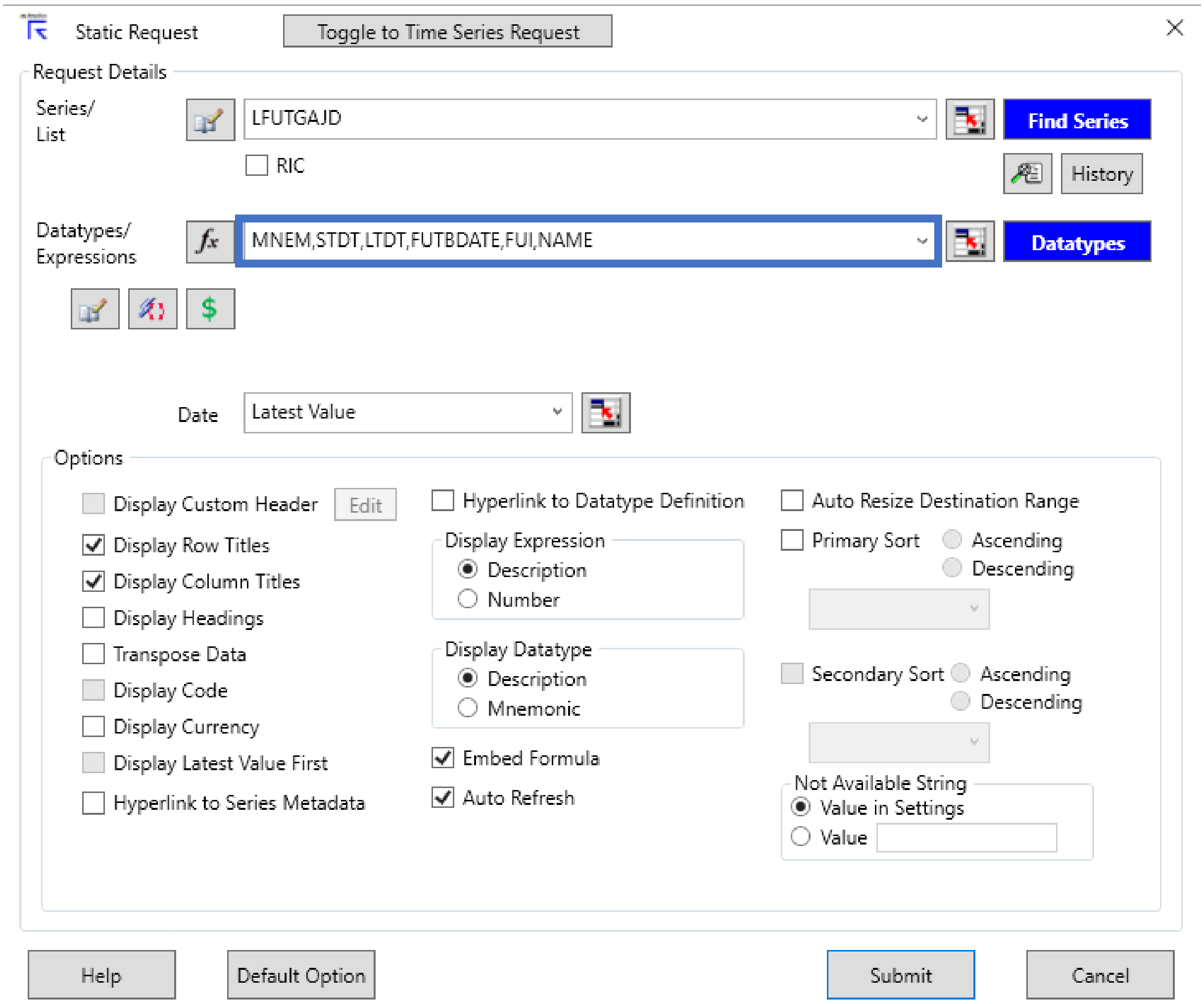


Name	Symbol	Market	Source	Size
EUREX - APPLE - CONTINUOUS	LFUTGAJC	Germany	Datastream	6
EUREX - APPLE - DEAD	LFUTGAJD	Germany	Datastream	88
EUREX - APPLE - LIVE	LFUTGAJL	Germany	Datastream	1
EUREX - APPLE INC DIV. - CONTINUOUS	LFUTDPZC	Germany	Datastream	6
EUREX - APPLE INC DIV. - DEAD	LFUTDPZD	Germany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

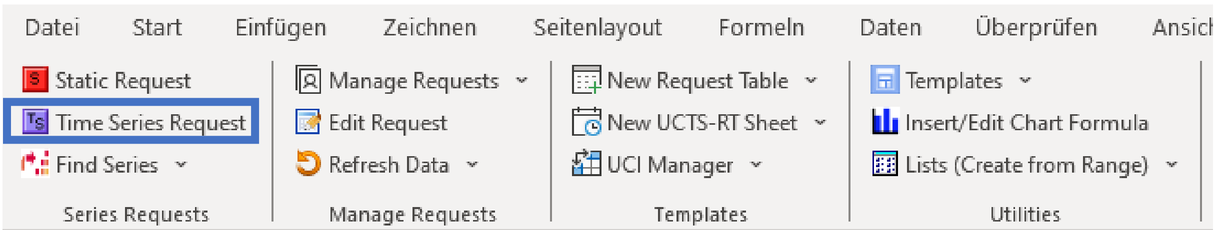
After choosing the required time series we recommend you choose these variables for the datatypes:

- 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.

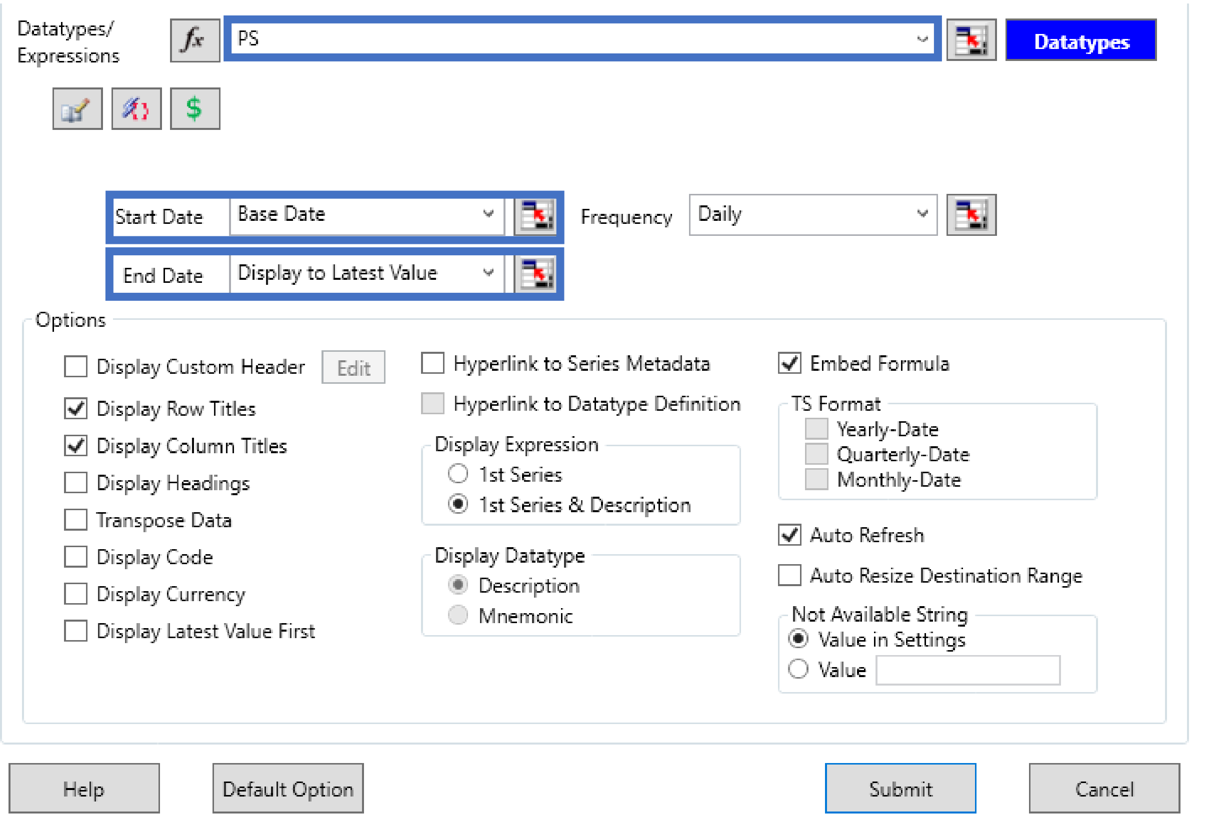
These variables help to use and work further with the derived future contracts.



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”.



Category	Multiple
Bond Indices	79 188
Bonds & Convertibles	4 316 144
Commodities	168 321
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.

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.