Financials & equities in Eikon: basics

Maarten Gubbels, NSM Library team  
20 Feb./9 Mar. 2018

What’s the plan?
- Further support
- Selected content & some basics
- Retrieving financials
- Retrieving historical stock prices
- Retrieving ESG data
- Finding index constituents
- Retrieving index returns

This session we focus on using Eikon via the Excel add-in
Further support

- Contact me for short questions by mail or to make an appointment: m.gubbels@ubn.ru.nl
- Always mention: topic, supervisor and desired variables & historical timeframe
- Visit our office: 01.545 (next to MSc)
- Eikon help (in desktop version)
- Contact with helpdesk always through NSM Library Team

Eikon – selected content

Eikon is a huge database provided by Thomson Reuters, with e.g.

- Aggregated accounting data & financial ratios for listed companies
- Historical stock prices, index returns, futures, options, bonds etc.
- Environmental, social and governance (ESG) research data
- Exchange rates
- Macroeconomic data
- News, M&A, venture capital, private equity deals
- Company profiles, filings, league tables real time data etc.
- etc. etc. etc.
Eikon – some basics (1)

- Very suitable for historical time series: coverage, depends on data type – usually at least c. 15 years, for equities up to 40 years
- Mainly listed companies (non listed companies -> consider Orbis)
- Mainly financial data (board related data -> consider BoardEx)
- Mainly (inter)national data (sector data -> consider Euromonitor)
- Coverage China limited (consider -> CSMAR)
- M&A module Thomson One is more extensive
- However… Eikon is often an indispensable additional resource!

Eikon – some basics (2)

Access:
- Eikon is available on 4 terminals on campus
- Book a 2 hour timeslot (max. 4 hours a week) by sending an e-mail to infofm@ubn.ru.nl stating in the subject: ‘Eikon reservation’
- Or book at the MSc desk
- Online booking through Planon/Face is in development
- See for more details and availability the Eikon Calendar on the Library Guide Business & Economics
Eikon – some basics (3)

- Eikon consists of 2 separate features / databases:
  - a ‘desktop version’, mainly for real time data, company profiles, charting options etc. (labelled as the successor of Thomson One – see next slide)
  - an Excel add-in called ‘Thomson Reuters Datastream’ (a.k.a. DFO, the former Datastream)

- Eikon desktop also has an Excel add-in, called ‘Thomson Reuters’…

Eikon – some basics (4)

Eikon ‘desktop version’, consists of numerous apps

You can recognize it by the ‘black bar’ at the top of the screen
Eikon – financials (1)
Data retrieval from Eikon in Excel, 2 basic ways:

Static request

Or

Time series request

Eikon – financials (2)
Time series request

Choose series (e.g. companies)

Case: R&D expenses of Shell, BP and Exxon Mobile, 2014-2017
Eikon – financials (3)

Time series request
- Search for companies [red] – *search is very sensitive!*
- select as many companies as you like
- *Always search in the appropriate category!* (here: equities) [green]
- After you’re done, click ‘use’ [pink]

Eikon – financials (4)

Time series request
Choose datatypes (variables)
**Eikon – financials (5)**

**Time series request**
- Choose as many datatypes as you like
- As long as:
  - They are in the same category as the series (here: equities)
  - Have the same interval (e.g. yearly)
  - Are not static

**Eikon – financials (6)**

**Time series request**

Click on an item for a definition
**Eikon – financials (7)**

Time series request
Select always at least the (start) date(s) and the interval

![Eikon - financials (7)](image1)

**Eikon – financials (8)**

Time series request
Adjust some more (optional) – just play with it!

![Eikon - financials (8)](image2)
Eikon – financials (9)

Time series request
Display custom header to add static variables (e.g. ISIN code, industry codes)

Make sure you choose static variables here!

And submit!

Eikon – financials (10)

Time series request
The result... R&D expenses of 3 companies, with name, SIC (=industry code), ISIN, currency and values (2017 not yet available)

To edit the request -> select cell ‘Name’ (A1) and click ‘edit request’
Eikon – historical stock prices (1)

Time series request
Works more or less the same; take as many companies as you like, but:

- Take daily prices (week, month, year is no average!)
- To avoid ‘padding’ (same price on some non-trading days as day before), use P#S

Eikon – historical stock prices (2)

Time series request
Result (not transposed):

<table>
<thead>
<tr>
<th>Name</th>
<th>BP</th>
<th>RIVAB</th>
<th>DUTCH</th>
<th>E</th>
<th>E</th>
<th>MOBIL</th>
<th>E</th>
<th>E</th>
<th>MOBIL</th>
</tr>
</thead>
<tbody>
<tr>
<td>VDO792</td>
<td>2011</td>
<td>1211</td>
<td>2011</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>ISIN</td>
<td>E</td>
<td>E</td>
<td>E</td>
<td>E</td>
<td>E</td>
<td>E</td>
<td>E</td>
<td>E</td>
<td>E</td>
</tr>
<tr>
<td>1-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>4-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>6-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>7-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>8-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>9-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>11-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>12-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>13-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>14-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>15-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>16-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>17-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>18-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>19-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>20-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>21-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>22-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>23-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>24-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>25-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>26-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>27-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>28-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>29-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>30-1-2014</td>
<td>488.15</td>
<td>12.16</td>
<td>99.77</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Eikon – ESG data (1)

Time series request
Works more or less the same. Some considerations though:
- All ESG data is available in a package named **ASSET4**
- Only available for a number of companies per country
- Coverage: 2002-current
- Not every variable available for each company for each year
- N/A or blank means variable not available for that year
- Error means (usually) variable not available for the company
- Can be combined with other, non ESG datatypes

---

Eikon – ESG data (2)

Time series request
Finding companies with ESG data -> search for ASSET4 [red] in ‘equities’ to get lists of companies per country/region. Select either the list, or individual companies (click on ‘constituents’ [green])
Eikon – ESG data (3)

Time series request

>1200 ESG variables. Search for ASSET4 again, or on (part of the) name and filter [red] on ASSET4 datatypes.

A workbook of ASSET4 datatypes is available on request.

Eikon – ESG data (4)

Time series request

When using a list in Eikon, select mark ‘TS [= time series] for each item in list’.

Most ASSET4 datatypes are yearly.
Eikon – ESG data (4)

Time series request
The results: not each datatype available for each company and each year…

Eikon – index constituents (1)

Static request
Find series to search for the index.

Constituents are available in lists per index

Case: companies AEX, March 2012
Eikon – index constituents (2)

Static request
Search for the index (AEX) in the category constituent lists.

Eikon – index constituents (3)

Static request
Click on the blue code (LAMSTEOE) to select it.
(you can select multiple lists one by one)
Eikon – index constituents (4)

Static request
By default you get the current companies on the AEX, so add month and last 2 digits of the year to the code to get the historical constituents.
E.g. LAMSTEOE March 2012 = LAMSTEOE0312

Add necessary **static** datatypes: e.g. name, ISIN, mnemonic (Datastream code) etc.

Eikon – index constituents (5)

Static request
Result:

<table>
<thead>
<tr>
<th>Type</th>
<th>NAME</th>
<th>ISIN CODE</th>
<th>MNEMONIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>502236</td>
<td>AEOG</td>
<td>NU0000002669</td>
<td>HAGN</td>
</tr>
<tr>
<td>511562</td>
<td>KONINLIE HAOLO DELHAIZE</td>
<td>NU0001576617</td>
<td>HAO</td>
</tr>
<tr>
<td>522598</td>
<td>AIR MICACZ KLM</td>
<td>PRSS00010122</td>
<td>PTKA</td>
</tr>
<tr>
<td>924666</td>
<td>ACCO NORM</td>
<td>NU0000000123</td>
<td>HACCA</td>
</tr>
<tr>
<td>245171</td>
<td>ASRAM</td>
<td>LU0018893406</td>
<td>HAPAM</td>
</tr>
<tr>
<td>650665</td>
<td>ABGROMITAL</td>
<td>LU0018876707</td>
<td>HAMT</td>
</tr>
<tr>
<td>125001</td>
<td>AMAL HOLDING</td>
<td>NU0006273123</td>
<td>HAXML</td>
</tr>
<tr>
<td>522358</td>
<td>DAOUSAL WESTMINSTER</td>
<td>NU0006823080</td>
<td>HDBOSK</td>
</tr>
<tr>
<td>900506</td>
<td>CORIO CHECK OUTFIT</td>
<td>NU0000001686</td>
<td>HVB</td>
</tr>
<tr>
<td>774246</td>
<td>DSM KONINLIE</td>
<td>NU0000006827</td>
<td>HDSM</td>
</tr>
<tr>
<td>507521</td>
<td>FIJARO</td>
<td>NU0000005265</td>
<td>HFJAR</td>
</tr>
<tr>
<td>500001</td>
<td>HUNHEREN</td>
<td>NU0000006289</td>
<td>HHHB</td>
</tr>
<tr>
<td>511985</td>
<td>IJG GROUP</td>
<td>NU0001821260</td>
<td>HINGA</td>
</tr>
<tr>
<td>140468</td>
<td>KPA KON</td>
<td>NU0000000682</td>
<td>HKNPL</td>
</tr>
<tr>
<td>551032</td>
<td>PHILIPS DLK KONINLIE</td>
<td>NU0000006518</td>
<td>HNPNL</td>
</tr>
<tr>
<td>61177</td>
<td>POSTNL</td>
<td>NU0000729426</td>
<td>HNL</td>
</tr>
<tr>
<td>500462</td>
<td>PANGUENST NORDWIND</td>
<td>NU0000725101</td>
<td>HPAAND</td>
</tr>
<tr>
<td>901526</td>
<td>RELX</td>
<td>NU00000044895</td>
<td>HREN</td>
</tr>
<tr>
<td>901318</td>
<td>ROYAL DUTCH SHELL A</td>
<td>OOB8881014239</td>
<td>HESSA</td>
</tr>
<tr>
<td>551075</td>
<td>SAB OFFSHORE</td>
<td>NU0000609818</td>
<td>HSBMO</td>
</tr>
<tr>
<td>25776</td>
<td>TNT EXPRESS DEAK - 30/12/16</td>
<td>NU0000729424</td>
<td>HMTNTE</td>
</tr>
<tr>
<td>333210</td>
<td>TNO TNO</td>
<td>NU0000007088</td>
<td>HSTNM</td>
</tr>
<tr>
<td>503262</td>
<td>VIVARO, ROAMANO DE REIT</td>
<td>FR8888282471</td>
<td>HUBL</td>
</tr>
<tr>
<td>505479</td>
<td>VUKOVER DR</td>
<td>NU0000000155</td>
<td>HVLNL</td>
</tr>
<tr>
<td>552066</td>
<td>WOUTERS KLJVER</td>
<td>NU0000009768</td>
<td>HWAG</td>
</tr>
</tbody>
</table>

Repeat for constituents each month/year, or use a request table.

Use the ISIN-codes/mnemonics to retrieve financial data.

**Interested in a workshop on how to do this?**
Attend the support session on event studies and/or contact me/consult the Library Guide Business & Economics for upcoming **workshops** (starting week 10).
Eikon – index returns (1)

Time series request
Choose an index (or multiple indices) as series in the category equity indices.

Case: S&P 100 and FTSE 100 daily price and return index, last 5 years.

Eikon – index returns (2)

Time series request
Choose appropriate datatypes (category equity indices), e.g. Return Index (RI) and Price Index (PI). Choose RI#S and PI#S to avoid padding on non-trading days.

The result: