



# I/B/E/S GLOBAL AGGREGATES ON DATASTREAM

## USER GUIDE

Chapter 1 About this document .....	3
In this document.....	3
Feedback .....	5
Chapter 2 About I/B/E/S Global Aggregates .....	5
What are I/B/E/S Global Aggregates .....	5
Update frequency .....	5
Padding rules.....	6
Update frequency .....	6
Estimates/Companies up and down .....	7
Percentage changes.....	7
Monthly data as per old basis .....	8
Which Global Aggregates are available? .....	9
Chapter 2 I/B/E/S Global Aggregates methodology .....	9
Calendarisation.....	9
Calendar Year Roll-Over .....	11
12-Month-Forward Data.....	11
18-Month-Forward Data.....	12
12-Month-Trailing Data .....	12
Currency .....	12
Year on year and month on month comparisons of Data.....	13
Effect of the introduction of the Euro.....	13
Frequently Asked Questions.....	13
Discontinuation of MSCI 'Former' (non-Free) Indices .....	14
Global Industry Classification Standard (GICS).....	14
IFRS related changes .....	14
Aggregate composition .....	15
Chapter 3 Datatype architecture .....	16
DIVIDEND .....	20
Generic Yield .....	21
Price Related .....	21
Aggregate related .....	21
IFRS – Specific.....	22
Chapter 4 Other Measures .....	23
Chapter 5 Calculations .....	24
Calculations – EPS.....	24
Long term growth datatypes .....	30
12 month trailing datatypes .....	35
12 month forward datatypes .....	35
18 month forward datatypes .....	41
Dividend datatypes .....	47
EPS growth datatypes .....	48
Generic yield datatypes .....	48
Price related datatypes .....	48
Non per share calculation – Sales.....	50

12 month data types .....	57
18 month forward data types .....	63
Chapter 6 Datastream Navigator .....	67
Chapter 7 Key aggregate mnemonics .....	68
Local Indices .....	68
National Sector Indices .....	74
Euronext Amsterdam .....	74
Deutsche Boerse .....	74
Helsinki Exchanges .....	75
Country Aggregates .....	76
Dow Jones STOXX Mnemonics .....	78
FTSE All-World Developed Indices .....	83
TSE International Mnemonics .....	85
Building I/B/E/S codes .....	85
Building Datastream mnemonics .....	85
FT/S&P Actuaries Mnemonics .....	87
Building I/B/E/S Codes .....	88
Building Datastream mnemonics .....	88
Morgan Stanley Capital International Indices .....	91
MSCI Mnemonics: GICS .....	94
Building I/B/E/S Codes for individual countries .....	94
Building Datastream mnemonics for individual countries .....	96
MSCI Sector and Industry Classification Schema (GICS system) .....	100
MSCI EM Europe, Middle East & Africa .....	104

## Chapter 1 About this document

### Intended Readership

The I/B/E/S Global Aggregates on Datastream manual is intended for use only by Refinitiv clients.

### In this document

The main part of the Reference Guide to I/B/E/S Global Aggregates provides you with descriptions and definitions of the datatypes available with a list of related datatypes. The information is presented in tables in the following fashion.

I/B/E/S Name (Datastream Datatypes)	Description	Related datatypes
LTG MDN (ALTMN)  The I/B/E/S name and the Datastream datatype	Weighted average long term growth forecast expressed as a percentage. I/B/E/S aggregate: $\frac{\sum_{i=1}^n shares_i * price_i * median\ LTG_i}{\sum_{i=1}^n shares_i * price_i}$ Index aggregate: $\frac{\sum_{i=1}^n index\ shares_i * price_i * median\ LTG_i}{\sum_{i=1}^n index\ shares_i * price_i}$ <div style="border: 1px solid black; padding: 5px; margin-top: 10px;">             A description of the datatype with formulae, if appropriate           </div>	CAL FY1 MEAN (AF1MN) CAL FY2 MEAN (AF2MN) CAL FY3 MEAN (AF3MN)  <div style="border: 1px solid black; padding: 5px; margin-top: 10px;">             Datatypes with similar functions           </div>
LTG # COS (ALTNC)	Number of companies in the I/B/ES database within the market with a long term growth forecast. Expressed as n in the algorithms. I/B/E/S aggregate: In the First Call database. Index aggregate: In the Index.	CAL FY1 #COS (AF1NC) CAL FY2 #COS (AF2NC) CAL FY3 #COS (AF3NC) 12 MON #COS (A12NC) 18 MON #COS (A18NC)

### The Formula uses standard terms

n	Number of companies
Shares	Shares outstanding
Index Shares	Number of shares of each company used in the calculation of the index
Cal	Company level data has been calendarised
EBG	Earnings before Goodwill
EPS	Earnings per Share
Std. Dev.	Standard Deviation
LTG	Five year long term growth forecast (median)
M-1	One month ago
M-3	Three months ago
M-6	Six months ago
12M	Twelve months forward

12M Trailing	Twelve months trailing
18M	Eighteen months forward

The guide is ordered by type of data - aggregate related items, calendarised fiscal year datatypes and so on. Refer to the table of contents to find the page you need. Three additional sections help you use I/B/E/S Global Aggregates:

- Background information explaining the I/B/E/S Global Aggregate methodology – page 12. Calendarisation, roll-back and roll-forward, currency, and aggregate composition are all covered.
- Datatype table by Datastream Datatype – page Error! Bookmark not defined. They list all the datatypes available in order and gives page reference for each datatype. If you know the Datastream mnemonic for a datatype or its I/B/E/S name and require quick access to a definition, its recommended that you use these table.
- Tables of global aggregate descriptions, identifiers and mnemonics – from page 93. A full and detailed glossary of I/B/E/S terms is available to I/B/E/S customers directly from I/B/E/S.

## Feedback

IGA datatypes and their definitions are also available online through Refinitiv Navigator, Datatype search. You can access Navigator through Datastream For Office (DFO) or the Url

<https://product.datastream.com/browse/search.aspx?dt=true>

Online documentation including the latest news on I/B/E/S products can be found on Refinitiv Infobase - <https://my.refinitiv.com/content/mytr/en/policies/Infobase/datastream-content.html>

If you have comments and suggestions on this guide, please send them via the Refinitiv helpdesk

## Chapter 2 About I/B/E/S Global Aggregates

Global investors know that asset allocation is the key to enhanced portfolio returns. Buying the right countries and the right industries at the right time may be more important than picking individual stocks. The solution for effective market selection is I/B/E/S Global Aggregates—providing objective, quantitative information for asset allocation and global valuation decisions.

### What are I/B/E/S Global Aggregates

I/B/E/S Global Aggregates provide bottom-up earnings forecasts and related data for countries and major international indices rather than for individual stocks.

The earnings expectations of all stocks in an index or country are taken to create weighted forecast earnings, growth rates and P/E estimates for each market.

Additionally, historical data is provided to identify trends and reflect changes in market sentiment.

### Update frequency

I/B/E/S Global Aggregates were typically updated on the Tuesday following the 3rd Friday of the month. The monthly update is a snapshot taken on the Thursday before the 3rd Friday of every month at close of business in New York.

In March, 2006 Weekly Aggregates were introduced, with weekly history starting on January 19th 2006. Monthly aggregate history will continue to be available and Datastream functionality allows existing monthly and weekly history to be combined. Weekly data points are calculated for every series. No new mnemonics or data types are required. The frequency of the request will need to be set at Weekly basis.

Monthly data is calculated on the Thursday before the third Friday. It is available on Datastream by the Tuesday after the monthly run.

The weekly data is calculated every Thursday. The earnings data used in the calculations is as of the previous Thursday each week. The data will be available on Datastream by the following Wednesday (by close of business). Please note that on the week of the Monthly Run, both the weekly and Monthly files will be made available by Tuesday. The series 32764E when used in conjunction with the TIME datatype retrieves the date of the weekly updated IBES IGA SUMMARY.

## Padding rules

Previously, I/B/E/S aggregate data was updated on a monthly basis – it was not padded between the Thursday before the third Friday (calculation date) and the following Tuesday (i.e. load date). With the implementation of weeklies, the latest value is now padded forward up to the day of the next weekly update. This enhancement has made a static request more convenient for the users.

Going forward, Datastream will receive the new weekly file each Wednesday and the new value will display from the previous Thursday until the Wednesday and pad forward until the next new weekly file is received.

Using the screenshot below as an example – the latest value displays from 23/03 until 29/03 (in blue) and it will pad the latest value 5911.859 until the new file is uploaded, in this case 05/03. This padded value (30/03-05/03 – in red) will be overwritten by the new weekly value.

## Update frequency

I/B/E/S monthly values are updated at the latest by close of business (EST) on the Thursday following the third Friday of the month. The monthly update overwrites all previous monthly values and adds the latest month's values. The monthly update is a snapshot taken on the Thursday preceding the third Friday of every month at close of business in New York.

Weekly and daily updates are available but note that only a small proportion of stocks will have a change on any given day. All stocks will have a value applied on a weekly basis, based on Thursday data. Daily updates are available only if there was a change made to one of its values (other than price) on the previous day. If no change has been made, the latest data available will be for the previous Thursday. No history of weekly or daily updates is available. The I/B/E/S database is updated the next business day by approximately 0900 hrs GMT. Weekly data is updated over the weekend, available to view on Datastream on the Monday.

Week Commencing	Monday	Tuesday	Wednesday	Thursday	Friday
20/02/2006	5763.398	5763.398	5763.398	5801.039	5801.039
27/02/2006	5801.039	5801.039	5801.039	5796.039	5796.039
06/03/2006	5796.039	5796.039	5796.039	5739.277	5739.277
13/03/2006	5739.277	5739.277	5739.277	5870.879	5870.879
20/03/2006	5870.879	5870.879	5870.879	5911.859	5911.859

Week Commencing	Monday	Tuesday	Wednesday	Thursday	Friday
27/03/2006	5911.859	5911.859	5911.859	5911.859	5911.859
03/04/2006	5911.859	5911.859	5911.859		

Using the Statistical Production date data type (ASTDTE) enables you to check what date the values refer to.

Date	@:BDDAX30(AG1MN)	@:BDDAX30(ASTDTE)
16/02/2006	424.506	16/02/2006
23/02/2006	425.714	23/02/2006
02/03/2006	427.036	02/03/2006
09/03/2006	428.554	09/03/2006
16/03/2006	427.647	16/03/2006
23/03/2006	427.595	23/03/2006
30/03/2006	426.875	30/03/2006
06/04/2006	426.582	06/04/2006
13/04/2006	425.966	13/04/2006
20/04/2006	426.729	20/04/2006
27/04/2006	428.987	27/04/2006
04/05/2006	428.987	*27/04/2006

\*indicates padded value

## Estimates/Companies up and down

For weekly aggregates, the calculation for the number of estimates (or companies) is counted based on the current week compared to the most recent monthly stat period. Each week counts the total number up or down as of the current week from the previous monthly update

Once the next month's data is available, the starting date is changed and it starts over again.

For example:

18th June 2020 - monthly run

25<sup>th</sup> June 2020 - # of estimates/companies up/down counted as of 23<sup>rd</sup> March compared to 18<sup>th</sup> June

2<sup>nd</sup> July 2020 - # of estimates/companies up/down counted as of 25<sup>th</sup> June compared to 18<sup>th</sup> June

9<sup>th</sup> July 2020 - # of estimates/companies up/down counted as of 9<sup>th</sup> July compared to 18<sup>th</sup> June

16<sup>th</sup> July 2020 - monthly run

23<sup>rd</sup> July 2020 - # of estimates/companies up/down counted as of 23<sup>rd</sup> July compared to 16<sup>th</sup> July

## Percentage changes

For weekly aggregates there are three different percent change periods available, 1-month, 3-month and 6-month. The 1-month is based on the prior 4 weeks, the 3-month is based on the prior 13 weeks and the 6-month is based on the previous 26 weeks.

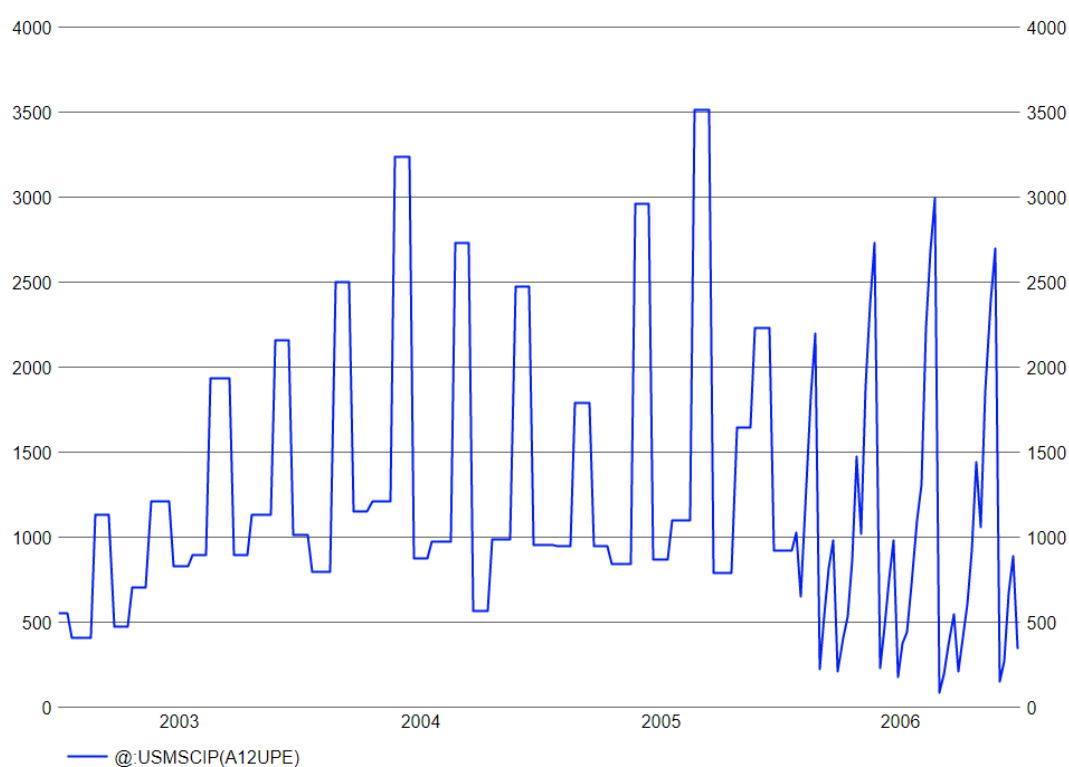
## Monthly data as per old basis

If you wish to continue obtaining the monthly numbers as per the old basis, it is sufficient to take the 20th of the month as a start date, using a monthly frequency.

Alternatively, using a default frequency, a chart on the 'old' basis can still be produced by using the series mnemonic combined with a dummy series IBESMTH. This dummy series takes the value 1 on the Thursday before the third Friday of each month and is N/A otherwise.

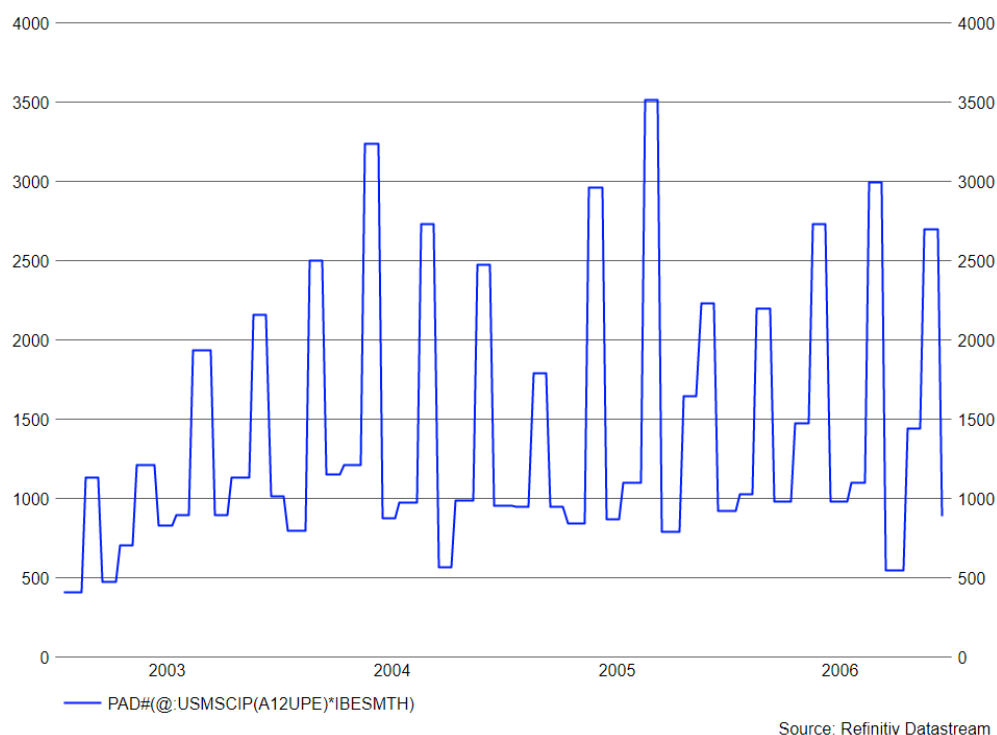
For example, using @: USMSCIP (A12UPE) and combining with the PAD# function. The expression PAD#(@:USMSCIP(A12UPE)\*IBESMTH) 'smoothes out' the series. NB for a chart period of less than 2 years, any start date can be used, but for a chart period between 2 years and 10 years a Thursday start date needs to be entered, and beyond 10 years a 20th of month start date.

To clarify, simply entering @: USMSCIP (A12UPE) produces this chart.



Source: Refinitiv Datastream

While entering the expression PAD#(@:USMSCIP(A12UPE)\*IBESMTH) produces this chart, which is identical up to January 2006, but shows 'smoothed' data beyond that date.



Therefore PAD# (@: USMSCIP (A12UPE)\*IBESMTH) now retrieves a chart which looks the same as the old monthly basis chart.

## Which Global Aggregates are available?

The following I/B/E/S Global Aggregate modules are available to Datastream customers at I/B/E/S standard charges:

- Standard Aggregates, which include the MSCI, Barings, Salomons and I/B/E/S country aggregations
- FT/S&P World Indices and MSCI Sector Aggregates
- S&P500 Aggregates, which includes Composite, Sector, Industry Group, Industry, and Sub-industry level aggregates based on GICS classification system.
- Topix are available on a subscription basis, which provides access to New Index Series, Large 70 size based TOPIX Sub-indices and TOPIX Sector indices including 33 indices based on the classification by SICC.

All series are available with full history or as current monthly updates only.

## Chapter 2 I/B/E/S Global Aggregates methodology

### Calendarisation

All company level data is calendarised prior to aggregation.

The “Compustat rule” is used for sorting fiscal year data into calendar year.

- Data for fiscal years ending between January and May of the current calendar year is included in the aggregate for the prior calendar year.
- Data for fiscal years ending between June and December of the current calendar year is included in the current calendar year aggregate.

For example:

- Data for a company with a fiscal year ending 3/09 is included in the 2019 aggregate.
- Data for a company with a fiscal year ending 6/09 is included in the 2020 aggregate.
- Data for a company with a fiscal year ending 9/09 is included in the 2020 aggregate.
- Data for a company with a fiscal year ending 12/09 is included in the 2020 aggregate.

As May is the cut-off month and it is known as applying a May “roll-back”.

Aggregates are calendarised to a calendar year ending in December with the following exceptions:

- Japanese aggregates are calendarised to a calendar year ending in March, as the majority of companies in Japan have fiscal years ending in March. For Japan an August rollback is applied when calendarising the data.

Australian and New Zealand aggregates are calendarised to a calendar year ending in June, as the majority of the companies in Australia and New Zealand have fiscal years ending in June. For Australia and New Zealand, a November rollback is applied when calendarising the data.

The following table shows the fiscal year-end dates for 10 companies:

Company	FY0 End Date	FY1 End Date	FY2 End Date
AT & T Corporation	12/07	12/08	12/09
Abbott Labs	12/07	12/08	12/09
ADC Telecom	10/07	10/08	12/09
Adelphia Comm Corporation	03/07	03/08	03/09
Aluminium Company of America	12/07	12/08	12/09
America Online Inc Del	06/07	06/08	06/09
American Med Response Inc.	12/07	12/08	12/09
American Pacific Corp	09/07	09/08	09/09
American Stores Co.	01/08	01/09	01/10
Ametek Incorporated	12/07	12/08	12/09

The following table shows the fiscal year-end dates for the same 10 companies sorted into calendar year:

Company	2007	2008	2009
AT & T Corporation	12/07	12/08	12/09
Abbott Labs	12/07	12/08	12/09
ADC Telecom	10/07	10/08	12/09
Adelphia Comm Corporation	03/08	03/09	03/10
Aluminium Company of America	12/07	12/08	12/09
America Online Inc Del	06/07	06/08	06/09
American Med Response Inc.	12/07	12/08	12/09

Company	2007	2008	2009
American Pacific Corp	09/07	09/08	09/09
American Stores Co.	01/08	01/09	01/10
Ametek Incorporated	12/07	12/08	12/09

The following table summarizes the effect of the roll-back month.

	Calendar year-end month	"Roll-back" month	Fiscal year-end month			
			03/09	06/09	09/09	12/09
			Data included in the aggregate for			
Australia & New Zealand	June	November	2019	2019	2019	2020
Japan	March	August	2019	2019	2020	2020
Rest of world	December	May	2019	2020	2020	2020

## Calendar Year Roll-Over

Aggregate data for specific calendar years is presented as calendarised fiscal year data - CAL FY0, CAL FY1, CAL FY2 and CAL FY3.

The calendar year of FY1 is based on the present date. When a calendar year comes to an end (December) and a new calendar year begins (January), one would expect the calendarised data for FY1 to shift, or "roll-over" from the year that has just ended to the new year. However, the shift is lagged by one month. Thus, it is not until February that the current calendar year is considered as calendar FY1. As February is the cut-off, this is known as applying a February "roll-over".

- For Japan, May "roll-over" is applied when shifting calendar years.
- For Australia and New Zealand, an August "roll-over" is applied when shifting calendar years.

The following table summarises the effect of the roll-over month:

	Calendar year-end month	"Roll-over" month	Calendar month			
			03/17	06/17	09/17	12/17
			Current calendar year			
Australia & New Zealand	June	August	FY0	FY0	FY1	FY1
Japan	March	May	FY0	FY1	FY1	FY1
Rest of world	December	February	FY1	FY1	FY1	FY1

In the Data Item Definitions, you will see "Cal" before several fields used in the calculations. This indicates that the company level data has been calendarised. Both the roll-back and the roll-over have been applied.

## 12-Month-Forward Data

Company level data presented on a 12-month-forward basis is calculated as such prior to aggregation.

The period covered under "12-month-forward" is based on the current date. For example, if the current month is May 2020, then 12-month-forward data encompasses the 12 month period ending May 2021. Twelve-month-forward data is calculated on a pro-rata basis. For example:

- In May 2020, the 12-month-forward earnings forecast for a company with a December fiscal year end is the sum of 7/12s of the 2020 forecast and 5/12s of the 2021 forecast.
- In June 2002, the 12-month-forward earnings forecast for a company with a December fiscal year end is the sum of 6/12s of the 2020 forecast and 6/12s of the 2021 forecast.

A formula for this calculation is:

$$\frac{a \times \text{current fiscal year earnings}}{12} + \frac{(12-a) \times \text{next fiscal year earnings}}{12}$$

where *a* is the number of months remaining in the current year.

## 18-Month-Forward Data

Data is also presented on an 18-month-forward basis, comprising the 12 month period starting in 6 months time. Data is calculated in the same manner as the 12-month-forward data. For example, if the current month is March 2020 then 18-month-forward data is based on the 12 month period commencing in October 2020, and ending in September 2021.

## 12-Month-Trailing Data

In conjunction with the 12 and 18-month-forward data, pro-rata 12-month-trailing data is used in order to calculate growth over the next 12 and 18 months. For example, in May 2020, the 12-month-trailing earnings for a company with a December fiscal year end is the sum of 7/12s of the 2019 actual and 5/12s of the 2020 forecast.

A formula for this calculation is:

$$\frac{a \times \text{last fiscal year earnings}}{12} + \frac{(12-a) \times \text{current fiscal year earnings}}{12}$$

where *a* is the number of months remaining in the current fiscal year

## Currency

Aggregates containing companies from only one market (for example, Germany or Germany/Steel) are calculated in the local currency of that market. For Euro-in countries this means a change from legacy currency to Euro in January 2000. Brazil also changes from US Dollar per 1000 shares to Brazilian Real in November 1999.

Aggregates containing companies for more than one market are calculated in US Dollars (\$US). Both earnings and price data are adjusted using the spot-rate as of the date when the share prices were updated. Dow Jones STOXX indices are also calculated in Euro.

### Note:

1. For Index Aggregates (see Aggregate Composition for a definition) the currency given is simply that of the currency used for calculation of the EPS. With the exception of Total Earnings and Market Capitalization all fields are ratios. This means that only these fields will be directly affected by a change in currency. For Thomson Aggregates, EPS and Standard Deviation are also currency fields.

2. Exchange rate fluctuations may have an effect on the EPS and Standard Deviation of multi-country Index Aggregates. As the calculation for these includes the index level the result is affected by the choice of denomination for the index level. In IGA the denomination used will always be that indicated by the currency field.

## Year on year and month on month comparisons of Data

When comparing data from different periods Thomson will always take a constant sample of companies into account to ensure comparability. For example, that for a given index only those companies included for two consecutive months will be included in the 1 Month % Change calculations. Similarly, only companies with forecasts for both FY0 and FY1 will be included in year-over-year growth calculations.

**Note:** This means it will not be possible to derive the % Change or Year-over-Year Growth numbers from the computed aggregate EPS or Total Earnings numbers.

## Effect of the introduction of the Euro

All aggregate series are shown in the currency used for index calculation by the index owner.

In addition to the current aggregate calculations, Global Aggregates provides a ten-year history of aggregate forecast data. Index histories are tied to the methodologies of the index owners. If an index owner recalculates the historical price of an index in euro, we will add the new series to the aggregate history following the same exchange rates used by the index owner. The default view of this historical aggregate data on Datastream is to view any currency related data in euro irrespective of how the data was calculated, but the original figures in national currency will also be obtainable by using the NC# function.

Our Event database will be used to record details of when the currency of a particular series was changed.

## Frequently Asked Questions

**Will I be able to view the data in the original national currency?**

Yes, by using the NC# function.

**Will the data be available in the currency that the aggregate was being followed by I/B/E/S?**

Yes, by using the NCE# function you will see the data in the old national currency until I/B/E/S started supplying it in euro.

**Which data is currency dependant?**

For I/B/E/S aggregates:	For Index aggregates:
Weighted Earnings per share	Market Capitalisation
Market Capitalisation	Total Weighted Income
Total Weighted Income	
Weighted Standard Deviation per share	
Price	

## Discontinuation of MSCI 'Former' (non-Free) Indices

On October 31, 2001 and October 14, 2001, MSCI enhanced their methodology of free float adjusted indices and discontinued all their "non Free" Emerging market and All Country indices.

Non Free indices were calculated from the view of a domestic investor. Free indices are calculated from the view of the international investor and include restrictions placed on foreign investment. Where only one index existed for a country, it was Free. For example, UK, US and France had only one (free) index, whereas Singapore had both free and non free indices.

Global Aggregates data was historically been based on the non-Free version of MSCI's indices. As these no longer existed, forecasts were provided based on the Free indices from November 15, 2001 onwards.

## Global Industry Classification Standard (GICS)

GICS is an industry classification system developed by Standard & Poors in collaboration with Morgan Stanley Capital International (MSCI). GICS comprises:

- 10 Sectors
- 23 Industry Groups
- 59 Industries
- 123 Sub-Industries

A company is assigned to a single GICS sub-industry according to the definition of its principal business activity as determined by Standard & Poors and MSCI. Revenues are a significant factor in defining principal business activity; however, earnings analysis and market perception are also important criteria for classification.

I/B/E/S Global Aggregates are calculated for S&P/ASX indices at the sector and industry group levels.

GICS was developed in response to the financial community's need for one complete, consistent set of global sector and industry definitions. The GICS standard can be applied to companies globally, in both developed and developing markets.

## IFRS related changes

European Union (EU) regulations require most listed European companies to comply with international Financial Reporting Standards (IFRS) 1-5 for their consolidated financial statements, beginning with accounting periods starting on or after 1 January 2005. For companies with December year ends, IFRS first applies to periods ending 31 December 2005. The EU regulations also require one year of history (for financial years commencing in 2004) restated under the new rules when reporting 2005 annual results.

As part of the move to IFRS standards, EPS data previously stated on a post-goodwill basis must be restated on a pre-goodwill basis. This brings EPS datatypes into line with earnings before goodwill (EBG) datatypes.

For European Global Aggregate data:

- EBG datatypes become the default for European Global Aggregate data.
- EPS datatypes, such as AF1MN, have been updated with EBG values from the redefinition date for companies eligible to transition to IFRS. Before that date, history for the EPS datatypes remains unchanged. Going forwards, EPS datatypes will be updated with pre-goodwill values.
- EBG datatypes, such as AG1MN, have had their histories re-calculated using pre-goodwill data as far back as EBG data is available for all companies in the index. Before that date, post goodwill, EPS values have been used. Going forward, EBG datatypes will be updated with pre-goodwill values.
- Datastream lists LIGAEBG1 to LIGAEBG6, list the aggregates where the history for EBG.
- During the transition to IFRS, it is inevitable that estimates will not be available on a consistent basis for all companies used to calculate index aggregate values. A set of IFRS specific datatypes is available to return details about the transition from post-goodwill to pre-goodwill calculation. These datatypes include indicators for how the accounting basis for the companies in the aggregates changes over time, and for the percentage of companies in the aggregates eligible for IFRS estimates.

Following the redefinition in Europe due to IFRS, Thomson Financial also redefined EPS in the Australian and New Zealand markets.

## Aggregate composition

Within Global Aggregates there are two different types of aggregates. The Data Item Definitions listed on the following pages illustrate the algorithms used for the calculation of each item for both types.

### • I/B/E/S Aggregates

I/B/E/S Aggregates are not indices and their composition is not fixed. They include all the companies in the I/B/E/S database for which there is current CAL FY1 data. I/B/E/S Aggregates are not indexed to a base year. There are no price indices calculated for these aggregates, and the data calculations are, for the most part, weighted averages.

- I/B/E/S Aggregates are not indices
- I/B/E/S Aggregates are not indexed to a base year
- I/B/E/S Aggregates composition is not fixed

The simple formula for this calculation is:

$$\text{Index aggregate earnings} = \frac{\text{Weighted earnings for I / B / E / S companies}}{\text{Total shares outstanding for I / B / E / S companies}}$$

The composition of these aggregates will fluctuate along with analyst coverage.

Note: Month-to-month or times series comparisons of the earnings, Income, Market Capitalization and Price for I/B/E/S Aggregates are not possible and will not be accurate.

Month-to-month or times series comparisons of other data items (for example, P/E Ratios) for I/B/E/S Aggregates is possible as long as the change in sample size (number of companies) is not unusually large.

I/B/E/S aggregates provide an overview of broad market expectations but do not measure market performance as an index.

All calculations which span more than one fiscal year (that is a calendarised FY1 growth calculation) or which involve two separate time periods (as with month-to-month growth calculations) are performed using the same sample set. This means that companies with no FY2 forecast data are excluded from the aggregate FY2 growth calculation. Similarly, companies with no one-month-ago data are excluded in month-to-month change calculations.

### Index Aggregates

Index aggregates include only those companies included in the index. As these aggregates have index price levels it is possible to peg the aggregate earnings to the index level in order to create indexed earnings figures.

The simple formula for the calculation at the index level is:

The simple formula for this calculation is:

$$\text{Index aggregate earnings} = \frac{\text{Weighted earnings for I / B / E / S companies}}{* \text{Total shares for I / B / E / S companies}}$$

**Note:** The Weighted Earnings divided by the Weighted Price is the inverted P/E ratio (E/P) for the index. By multiplying the E/P times the indexed price level (P) the result is the indexed earnings (E).

Month-to-month or times series comparisons of all data items are possible for Index Aggregates.

## Chapter 3 Datatype architecture

The datatypes listed in the first column of this table are for EPS fiscal year 0. For other fiscal years change the “1” to a “2” or “3. For example, AF0TOT is the datatype for the Total EPS for the calendarised FY0 fiscal period. Descriptions are consistent across all fiscal years: for “FY1” substitute “FY2” or “FY3”, in the descriptions given below. For other measures, EPS can be replaced with the corresponding single character code, for example; D – Dividend per share, S – Sales. A full list of measure character codes is detailed below in [chapter 4](#)

Datatype	Description	Datatypes for other fiscal years
AF0DTE	Calendarised FY0 date for EPS	AF1DTE, AF2DTE, AFDTE
AF0VAL	Weighted average EPS for the calendarised FY0 fiscal period	
AF0TOT	Total EPS for the calendarised FY0 fiscal period	AF1TOT, AF2TOT, AF3TOT
AF0PE	Weighted average price/earnings ratio for the calendarised FY0 fiscal period for EPS data	AF1PE, AF2PE, AF3PE
AF0GRO	Weighted year-over-year growth in EPS for the calendarised FY0 fiscal period	AF1GRO, AF2GRO, AF3GRO
AF1MN	Weighted average EPS for the calendarised FY1 fiscal period	AF2MN, AF3MN
AF1NC	Number of companies in the aggregate with a calendarised FY1 mean EPS	AF2NC, AF3NC
AF1UPC	Number of companies for which the calendarised FY1 mean EPS is up from last month	AF2UPC, AF3UPC
AF1DNC	Number of companies for which the calendarised FY1 mean EPS is down from last month	AF2DNC, AF3DNC
AF1SDC	Weighted average standard deviation of the EPS forecast for the calendarised FY1 fiscal period	AF2SDC, AF3SDC
AF1NE	Total number of calendarised FY1 EPS estimates for all companies in the database within the market	AF2NE, AF3NE
AF1UPE	Number of calendarised FY1 EPS estimates up for all companies in the database since last month within the market	AF2UPE, AF3UPE
AF1DNE	Number of calendarised FY1 EPS estimates down for all companies in the database since last month within the market	AF2DNE, AF3DNE

Datatype	Description	Datatypes for other fiscal years
AF11MC	Weighted one-month percentage change in the EPS forecasts for the calendarised FY1 fiscal period using a constant sample	AF21MC, AF31MC
AF13MC	Weighted three-month percentage change in the EPS forecasts for the calendarised FY1 fiscal period using a constant example	AF23MC, AF33MC
AF16MC	Weighted six-month percentage change in the EPS forecasts for the calendarised FY1 fiscal period using a constant sample	AF26MC, AF36MC
A12TE	Weighted average EPS 12 months trailing	
A12FE	Weighted average EPS 12 months forward	
A12TI	Total EPS 12 months forward	
A12NC	Number of companies in the aggregates with a 12-month-forward EPS mean	
A12UPC	Number of companies with 12-month-forward EPS mean up since last month	
A12DNC	Number of companies with 12 month forward EPS mean down since last month	
A12SDC	12-month-forward weighted average standard deviation for EPS data	
A12NE	12-month-forward pro-rata total number of EPS estimates for all companies in the database within the market	
A12UPE	12-month-forward pro-rata number of EPS estimates up since last month for all companies in the database within the market	
A12DNE	12-month-forward pro-rata number of EPS estimates down since last month for all companies in the database within the market	
A12PE	Weighted average price/earnings ratio based on 12-month-forward EPS	
A12GRO	Weighted 12-month-forward growth in EPS	
A12M1C	Weighted one-month percentage change in the 12-month-forward EPS forecasts using a constant sample	
A12M3C	Weighted three-month percentage change in the 12-month-forward EPS forecasts using a constant sample	
A12M6C	Weighted six-month percentage change in the 12-month-forward EPS forecasts using a constant sample	
A18FE	Weighted average EPS 18 months forward	

Datatype	Description	Datatypes for other fiscal years
A18TI	Total EPS 18 months forward	
A18NC	Number of companies in the database within the market with a 18-month-forward EPS mean	
A18UPC	Number of companies in the database within the market with 18-month-forward EPS mean up since last month	
A18DNC	Number of companies in the database within the market with 18-month-forward EPS mean up since last month	
A18SDC	18-month-forward weighted average standard deviation for EPS data	
A18NE	18-month-forward pro-rata total number of EPS estimates for all companies in the database within the market	
A18UPE	18-month-forward pro-rata number of EPS estimates for all companies in the database within the market up since last month	
A18DNE	18-month-forward pro-rata number of EPS estimates for all companies in the database within the market down since last month	
A18PE	Weighted average price/earnings ratio based on 18-month-forward EPS	
A18GRO	Weighted 18-month-forward growth in EPS	
A18M1C	Weighted one-month percentage change in the 18-month-forward EPS forecasts using a constant sample	
A18M3C	Weighted three-month percentage change in the 18-month-forward EPS forecasts using a constant sample	
A18M6C	Weighted six-month percentage change in the 18-month-forward EPS forecasts using a constant sample	
AF1MKC	Total market capitalization for the companies in the aggregate with a calendarised FY1 mean for EPS data	
A12MKC	Total market capitalization for the companies in the aggregate with a 12-month-forward EPS mean	
A18MKC	Total market capitalization for the companies in the aggregate with an 18-month-forward EPS mean	

Datatype	Description	Datatypes for other fiscal years
AFC1MC####	Weighted one-month percentage change for ####	FY1, FY2 & FY3
AFC3MC####	Weighted three-month percentage change for ####	FY1, FY2 & FY3
AFC6MC####	Weighted six-month percentage change for ####	FY1, FY2 & FY3
AFCDNC####	Number of companies down from last month for ####	FY1, FY2 & FY3
AFCDNE####	Total number of estimates down for ####	FY1, FY2 & FY3
AFCGRO####	Weighted year-over-year growth for ####	FY0, FY1, FY2 & FY3
AFCMKC####	Market Cap for ####	FY1, FY2 & FY3
AFCMN####	Weighted average Mean for ####	FY0, FY1, FY2 & FY3
AFCNC####	Number of companies for ####	FY1, FY2 & FY3
AFCNE####	Total number of estimates for ####	FY1, FY2 & FY3
AFCPE####	Weighted average price/earnings ratio for ####	FY0, FY1, FY2 & FY3
AFCSDC####	Weighted average standard deviation for ####	FY1, FY2 & FY3
AFCTOT####	Total Weighted Income for ####	FY0, FY1, FY2 & FY3
AFCUPC####	Number of companies up from last month for ####	FY1, FY2 & FY3
AFCUPE####	Total number of estimates up for ####	FY1, FY2 & FY3
	<b>Long term growth</b>	
ALTMN	Weighted average long term growth EPS forecast expressed as a percentage	
ALTNC	Number of companies in the database within the market with a long term growth EPS forecast	
ALTUPC	Number of companies in the database within the market with long term growth EPS median up since last month	

Datatype	Description	Datatypes for other fiscal years
ALTDNC	Number of companies in the database within the market with long term growth EPS median down since last month.	
ALTSDC	Weighted average standard deviation for the long term growth EPS forecasts	
ALTNE	Total number of long term growth EPS estimates for all companies in the database within the market	
ALTUPE	Number of long term growth EPS estimates up since last month for all companies in the database within the market	
ALTDNE	Number of long term growth EPS estimates down since last month for all companies in the database within the market	
ALT1MC	Weighted one-month percentage change in the long term growth EPS forecast using a constant sample	
ALT3MC	Weighted three-month percentage change in the long term growth EPS forecast using a constant sample	
ALT6MC	Weighted six-month percentage change in the long term growth EPS forecast using a constant sample	
ALTMKC	Total market capitalization for the companies in the aggregate with a long term growth EPS forecast	
AHEPSG	Weighted annual EPS growth rate over the past five years	

## DIVIDEND

Mnemonic	Description	Mnemonics for other fiscal years
ADVYLD	Weighted average dividend yield based on the indicated annual dividend	
ADYNC	Number of companies in the database within the market for which indicated annual dividend data is available	

## Generic Yield

Mnemonic	Description	Mnemonics for other fiscal years
AGBYLD	A generic yield based on a local 10 year government bond	

## Price Related

Mnemonic	Description	Mnemonics for other fiscal years
APRICE	I/B/E/S aggregate: Weighted average price per share for all companies in the database within the market	
APRC1C	Weighted one-month percentage change in the price using a constant sample	
APRC3C	Weighted three-month percentage change in the price using a constant sample	
APRC6C	Weighted six-month percentage change in the price using a constant sample	

## Aggregate related

I/B/E/S name (Datastream Datatypes)	Description	Related datatypes
NAME (ANAME)	I/B/E/S Identifier for the index. (Max. 8 characters.) I/B/E/S Calculation: The name "I/B/E/S" will appear for all I/B/E/S Aggregates. Index Calculation: The index mnemonic will appear for all indices.	AGAID
Name	I/B/E/S identifier for the index. (Max. 8 characters.) The name "I/B/E/S" will appear for all I/B/E/S Aggregates.	
COUNTRY ID (AIBCTY)	I/B/E/S country code for the series.	ADBCTY
COUNTRY NAME (N/A)	The I/B/E/S Country Name.	
(CURRENCY) (AIBCCY)	I/B/E/S currency code for the series.	AIBCTY
(COUNTRY) (ADBCTY)	Datastream country code for series.	AIBCTY

I/B/E/S name (Datastream Datatypes)	Description	Related datatypes
BASE DATE (ABSDTE)	Base date for the EPS series.	
IGA EBG BASE DATE (ABSDTG)	Base date for the EBG series	IGA EBG BASE DATE (ABSDTG)
STAT PRD (ASTDTE)	This is the statistical date of the forecast data used in the aggregates. Generally the Thursday before the third Friday of the month. The format is mm/dd/yy.	

## IFRS – Specific

Mnemonic	Description	Mnemonics for other fiscal years
EBGDT	A static data type returning the date of the transition from post-goodwill calculation of earnings per share to pre-goodwill calculation	
EBASE	A text time series data type returning the accounting basis for IBES data	
EBASEN	A numeric time series data type	
IBASE	A numeric time series data type returning the percentage of companies in the aggregate that are eligible to have IFRS estimates, starting from January 2005	
AF1NA	A numeric time series data type returning the number of actuals for the constituents for the aggregate	
AF1NP	A numeric time series data type returning the number of potentials for the constituents for the aggregate	
AF1TC	A numeric time series data type returning the total number of constituents for the aggregate	

## Chapter 4 Other Measures

Single Character code	Description	Related datatypes
B	Book value per share	AB1MN, AB0VAL
C	Cash per share	AC1MN, AC0VAL
D	Dividends per share	AD1MN, AD0VAL
G	Earnings before goodwill	AG1MN, AG0VAL
J	EBIT	AJ1MN, AJGVAL
T	EBITDA	AT1MN, AT0VAL
Z	Enterprise value	AZ1MN, AZ0VAL
H	GAAP per share (fully reported)	AH1MN, AH0VAL
V	Net asset value	AV1MN, AV0VAL
Q	Net debt	AQ1MN, AQ0VAL
N	Net income	AN1MN, AN0VAL
P	Pre-tax profit	AP1MN, AP0VAL
S	Sales	AS1MN, AS0VAL

## Chapter 5 Calculations

### CALCULATIONS – EPS

To aid users in understanding the calculations behind the data types, we have included within this guide an example of the calculations for a per share and a non per share measure. Below you will find the formula for EPS and Sales. Calculations for all measures can be found on the Navigator within the Datastream interfaces.

<b>CAL FY0 VAL (AF0VAL)</b>	<p>Weighted average EPS for the calendarised FY0 fiscal period. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * cal\ FY0\ EPS_i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n index\_shares_i * cal\ FY0\ EPS_i}{\sum_{i=I}^n index\_shares_i * price_i} * index\ level$	
<b>CAL FY0 TOTAL (AF0TOT)</b>	<p>Total EPS for the calendarised FY0 fiscal period. I/B/E/S aggregate:</p> $\sum_{i=I}^n shares_i * cal\ FY0\ EPS_i$ <p>Index aggregate:</p> $\sum_{i=I}^n index\_shares_i * cal\ FY0\ EPS_i$	<b>CAL YR TOTAL (A*CTOT####)</b> (where * is the measure and #### is the required calendar year)

<b>CAL FY0 PE (AF0PE)</b>	<p>Weighted average price/earnings ratio for the calendarised FY0 fiscal period for EPS data.</p> <p>Index aggregate:</p> $\frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n shares_i * cal\ FY0\ EPS_i}$ <p>Index aggregate:</p> $\frac{\sum_{i=I}^n index\ shares_i * price_i}{\sum_{i=I}^n index\ shares_i * cal\ FY0\ EPS_i}$	<b>CAL YR PE (A*CPE####)</b> (where * is the measure and #### is the required calendar year)
<b>CAL FY0 GRO (AF0GRO)</b>	<p>Weighted year-over-year growth in EPS for the calendarised FY0 fiscal period.</p> <p>I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * cal\ FY0\ EPS_i}{\sum_{i=I}^n shares_i * cal\ FY-1\ EPS_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\ shares_i * cal\ FY0\ EPS_i}{\sum_{i=I}^n index\ shares_i * cal\ FY-1\ EPS_i} - 1 \right) * 100$	<b>CAL YR GRO (A*CGRO####)</b> (where * is the measure and #### is the required calendar year)

<b>CAL FY1 MEAN (AF1MN)</b>	<p>Weighted average EPS for the calendarised FY1 fiscal period. I/B/E/S aggregate:</p> $\frac{\sum_{i=1}^n shares_i * cal\ FY1\ EPS_i}{\sum_{i=1}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=1}^n index\ shares_i * cal\ FY1\ EPS_i}{\sum_{i=1}^n index\ shares_i * price_i} * index\ level$	<b>CAL YR MEAN (A*CMN####)</b> (where * is the measure and #### is the required calendar year)
<b>CAL FY1 #COS (AF1NC)</b>	<p>Number of companies in the aggregates with a calendarised FY1 mean EPS. Expressed as n in the algorithms. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	<b>CAL YR #CO (A*CNC####)</b> (where * is the measure and #### is the required calendar year)
<b>FY1 COS UP (AF1UPC)</b>	<p>Number of companies for which the calendarised FY1 mean EPS is up from last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	<b>CAL YR CO'S UP (A*CUPC####)</b> (where * is the measure and #### is the required calendar year)
<b>FY1 COS DN (AF1DNC)</b>	<p>Number of companies for which the calendarised FY1 mean EPS is down from last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	<b>CAL YR CO'S DN (A*CDNC####)</b> (where * is the measure and #### is the required calendar year)
<b>CAL FY1 ST DEV (AF1SDC)</b>	<p>Weighted average standard deviation of the EPS forecast for the calendarised FY1 fiscal period. I/B/E/S aggregate:</p> $\frac{\sum_{i=1}^n shares_i * cal\ FY1\ Std.\ Dev._i}{\sum_{i=1}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=1}^n index\ shares_i * cal\ FY1\ Std.\ Dev._i}{\sum_{i=1}^n index\ shares_i * price_i} * index\ level$	<b>CAL YR ST DEV (A*CSDC####)</b> (where * is the measure and #### is the required calendar year)
<b>CAL FY1 #ESTS (AF1NE)</b>	<p>Total number of calendarised FY1 EPS estimates for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	<b>CAL YR # ESTS (A*CNE####)</b> (where * is the measure and #### is the required calendar year)

CAL FY1 #ESTS UP EBG (AF1UPE)	Number of calendarised FY1 EPS estimates up for all companies in the First Call database since last month within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	CAL YR # ESTS UP (A*CUPE####) (where * is the measure and #### is the required calendar year)
FY1 ESTS DN (AF1DNE)	Number of calendarised FY1 EPS estimates down for all companies in the First Call database since last month within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	CAL YR ESTS DN (A*CDNE####) (where * is the measure and #### is the required calendar year)
CAL FY1 1M CHG (AF11MC)	<p>Weighted one-month percentage change in the EPS forecasts for the calendarised FY1 fiscal period using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=1}^n shares_i * cal\ FY1\ EPS_i}{\sum_{i=1}^n shares_i * cal\ FY1\ EPS_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=1}^n index\ shares_i * cal\ FY1\ EPS_i}{\sum_{i=1}^n index\ shares_i * cal\ FY1\ EPS_i} - 1 \right) * 100$	CAL YR 1M CHG (A*C1MC####) (where * is the measure and #### is the required calendar year)

CAL FY1 3M  
CHG  
(AF13MC)

Weighted three-month percentage change in the EPS forecasts for the calendarised FY1 fiscal period using a constant example.

I/B/E/S aggregate:

$$\left( \frac{\sum_{i=I}^n shares_i * cal\ FY1\ EPS_i}{\sum_{i=I}^n shares_i * cal\ FY1\ EPSM_{-3i}} - 1 \right) * 100$$

Index aggregate:

$$\left( \frac{\sum_{i=I}^n index\ shares_i * cal\ FY1\ EPS_i}{\sum_{i=I}^n index\ shares_i * cal\ FY1\ EPSM_{-3i}} - 1 \right) * 100$$

CAL YR 3M CHG (A\*C3MC####)  
(where \* is the measure and #### is the  
required calendar year)

<p>CAL FY1 6M CHG (AF16MC)</p>	<p>Weighted six-month percentage change in the EPS forecasts for the calendarised FY1 fiscal period using a constant sample.</p> <p>I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=1}^n shares_i * cal\ FY1\ EPS_i}{\sum_{i=1}^n shares_i * cal\ FY1\ EPSM - 6_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=1}^n index\ shares_i * cal\ FY1\ EPS_i}{\sum_{i=1}^n index\ shares_i * cal\ FY1\ EPSM - 6_i} - 1 \right) * 100$	<p>CAL YR 6M CHG (A*C6MC####) (where * is the measure and #### is the required calendar year)</p>
<p>CAL FY1 MKT CAP (AF1MKC)</p>	<p>Total market capitalization for the companies in the aggregate with a calendarised FY1 mean for EPS data.</p> <p>I/B/E/S aggregate:</p> $\sum_{i=1}^n shares_i * price_i$ <p>Index aggregate:</p> $\sum_{i=1}^n index\ shares_i * price_i$	<p>CAL YR MKTCAP (A*CMKC####) (where * is the measure and #### is the required calendar year)</p>

## LONG TERM GROWTH DATATYPES

I/B/E/S Name (Datastream Datatype)	Description	Related datatypes
<b>LTG MDN (ALTMN)</b>  Available Measures: <b>EBG EPS</b>	Weighted average long term growth EPS forecast expressed as a percentage. I/B/E/S aggregate: $\frac{\sum_{i=I}^n shares_i * price * median LTG_i}{\sum_{i=I}^n shares_i * price_i}$ Index aggregate: $\frac{\sum_{i=I}^n index_i shares_i * price * median LTG_i}{\sum_{i=I}^n index_i shares_i * price_i}$	CAL FY1 WTD EBG (AG1MN) CAL FY1 WTD EPS (AF1MN)  CAL FY2 WTD EBG (AG2MN) CAL FY2 WTD EPS (AF2MN)  CAL FY3 WTD EBG (AG3MN) CAL FY3 WTD EPS (AF3MN)
<b>LTG # COS (ALTNC)</b>	Number of companies in the First Call database within the market with a long term growth EPS forecast. Expressed as n in the algorithms. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	LONG TERM #COYS EBG (AGLTNC)
<b>LTG COS UP (ALTUPC)</b>	Number of companies in the First Call database within the market with long term growth EPS median up since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	LONG TERM #COYS UP EBG (AGLTUC)
<b>LTG COS DN (ALTDNC)</b>	Number of companies in the First Call database within the market with long term growth EPS median down since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	LONG TERM #COYS DN EBG (AGLTDC)

I/B/E/S Name (Datastream Datatype)	Description	Related datatypes
<b>LTG ST DEV (ALTSDC)</b>  Weighted average standard deviation for the long term growth EPS forecasts. I/B/E/S aggregate: $\frac{\sum_{i=1}^n shares_i * price_i * LTG Stand.Dev_i}{\sum_{i=1}^n shares_i * price_i}$ Index aggregate: $\frac{\sum_{i=1}^n index_i shares_i * price_i * LTG Stand.Dev_i}{\sum_{i=1}^n index_i shares_i * price_i}$  <i>Available Measures:</i> <b>EBG</b> <b>EPS</b>		LONG TERM STD DEV EBG (AGLTSD)
<b>LTG # ESTS (ALTNE)</b>  Total number of long term growth EPS estimates for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.		LONG TERM #ESTMTS EBG (AGLTNE)
<b>LTG ESTS UP (ALTUPE)</b>  Number of long term growth EPS estimates up since last month for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.		LONG TERM #ESTS UP EBG (AGLTUE)
<b>LTG ESTS DN (ALTDNE)</b>  Number of long term growth EPS estimates down since last month for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.		LONG TERM #ESTS DN EBG (AGLTDE)

I/B/E/S Name (Datastream Datatype)	Description	Related datatypes
LTG 1M CHG (ALT1MC)	<p>Weighted one-month percentage change in the long term growth EPS forecast using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * price_i * LTG_i}{\sum_{i=I}^n shares_i * price_i * LTGM - I_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index shares_i * price_i * LTG_i}{\sum_{i=I}^n index shares_i * price_i * LTGM - I_i} - 1 \right) * 100$	LONG TERM 1MTH %CH EBG (AGLT1M)
Available Measures: EBG EPS		

I/B/E/S Name (Datastream Datatype)	Description	Related datatypes
LTG 3M CHG (ALT3MC)	<p>Weighted three-month percentage change in the long term growth EPS forecast using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * price_i * LTG_i}{\sum_{i=I}^n shares_i * price_i * LTGM - 3_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index shares_i * price_i * LTG_i}{\sum_{i=I}^n index shares_i * price_i * LTGM - 3_i} - 1 \right) * 100$	LONG TERM 3MTH %CH EBG (AGLT3M)
Available Measures: EBG EPS		

I/B/E/S Name (DataStream Datatype)	Description	Related datatypes
LTG 6M CHG (ALT6MC)	<p>Weighted six-month percentage change in the long term growth EPS forecast using a constant sample. I/B/E/S aggregate</p> $\left( \frac{\sum_{i=I}^n shares_i * price_i * LTG_i}{\sum_{i=I}^n shares_i * price_i * LTGM - 6_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\_shares_i * price_i * LTG_i}{\sum_{i=I}^n index\_shares_i * price_i * LTGM - 6_i} - 1 \right) * 100$ <p>Available Measures: EBG EPS</p>	LONG TERM 6MTH %CH EBG (AGLT6M)
LTG MKTCAP (ALTMKC)	<p>Total market capitalization for the companies in the aggregate with a long term growth EPS forecast. I/B/E/S aggregate:</p> $\sum_{i=I}^n shares_i * price_i$ <p>Index aggregate:</p> $\sum_{i=I}^n index\_shares_i * price_i$ <p>Available Measures: EBG EPS</p>	LONG TERM MKT CAPZ EBG (AGLTMC)

## 12 MONTH TRAILING DATATYPES

I/B/E/S Name (Datastream Datatype)	Description	Related datatypes
12 MON TR MEAN (A12TE)	<p>Weighted average EPS 12 months trailing. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * 12M\ Trailing\ EPS_i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n index\ shares_i * 12M\ Trailing\ EPS_i}{\sum_{i=I}^n index\ shares_i * price_i} \quad *index\ level$	<p>12 MTH TRAILING BPS (AB12TB) 12 MTH TRAILING CPS (AC12TC) 12 MTH TRAILING DPS (AD12TD) 12 MTH TRAILING EBG (AG12TE)</p>

## 12 MONTH FORWARD DATATYPES

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
12 MON MEAN (A12FE)	<p>Weighted average EPS 12 months forward. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * 12M\ EPS_i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n index\ shares_i * 12M\ EPS_i}{\sum_{i=I}^n index\ shares_i * price_i} \quad *index\ level$	<p>12 MTH FWD WTD BPS (AB12FB) 12 MTH FWD WTD CPS (AC12FC) 12 MTH FWD WTD DPS (AD12FD) 12 MTH FWD WTD EBG (AG12FE)</p>
12 MON TOTAL (A12TI)	<p>Total EPS 12 months forward. I/B/E/S aggregate:</p> $\sum_{i=I}^n shares_i * 12M\ EPS_i$ <p>Index aggregate:</p> $\sum_{i=I}^n index\ shares_i * 12M\ EPS_i$	<p>12 MTH FWD WTD BPS (AB12TI) 12 MTH FWD WTD CPS (AC12TI) 12 MTH FWD WTD DPS (AD12TI) 12 MTH FWD WTD EBG (AG12TI)</p>

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
12 MON #COS (A12NC)	Number of companies in the aggregates with a 12-month-forward EPS mean. Expressed as n in the algorithms. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12MTH FWD #COY BPS (AB12NC) 12MTH FWD #COY CPS (AC12NC) 12MTH FWD #COY DPS (AB12NC) 12MTH FWD #COY EBG (AG12NC)
12 MON COS UP (A12UPC)	Number of companies with 12-month-forward EPS mean up since last month. I/B/E/S aggregate: in the First Call database Index aggregate: in the index	12MTH FWD #COYS UP BPS (AB12UC) 12MTH FWD #COYS UP CPS (AC12UC) 12MTH FWD #COYS UP DPS (AD12UC) 12MTH FWD #COYS UP EBG (AG12UC)
12 MON COS DN (A12DNC)	Number of companies with 12 month forward EPS mean down since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12MTH FWD #COYS DN BPS (AB12DC) 12MTH FWD #COYS DN CPS (AC12DC) 12MTH FWD #COYS DN DPS (AD12DC) 12MTH FWD #COYS DN EBG (AG12DC)
12 MON ST DEV (A12SDC)	12-month-forward weighted average standard deviation for EPS data. I/B/E/S aggregate: $\frac{\sum_{i=I}^n shares_i * 12M\_Std.Dev._i}{\sum_{i=I}^n shares_i}$ Index aggregate at the index level: $\frac{\sum_{i=I}^n index\_shares_i * 12M\_Std.Dev._i}{\sum_{i=I}^n index\_shares_i * price} * index\_level$	12MTH FWD STD DEV BPS (AB12SD) 12MTH FWD STD DEV CPS (AC12SD) 12MTH FWD STD DEV DPS (AD12SD) 12MTH FWD STD DEV EBG (AG12SD)
12 MON #ESTS (A12NE)	12-month-forward pro-rata total number of EPS estimates for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12MTH FWD #ESTS BPS (AB12NE) 12MTH FWD #ESTS CPS (AC12NE) 12MTH FWD #ESTS DPS (AD12NE) 12MTH FWD #ESTS EBG (AG12NE)
12 MON ESTS UP (A12UPE)	12-month-forward pro-rata number of EPS estimates up since last month for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12MTH FWD #ESTS UP BPS (AB12UE) 12MTH FWD #ESTS UP CPS (AC12UE) 12MTH FWD #ESTS UP DPS (AD12UE) 12MTH FWD #ESTS UP EBG (AG12UE)
12 MON ESTS DN (A12DNE)	12-month-forward pro-rata number of EPS estimates down since last month for all companies in the First Call database within the market. I/B/E/S aggregate: based on the companies in the First Call database. Index aggregate: based on the companies in the index.	12MTH FWD #ESTS DN BPS (AB12DE) 12MTH FWD #ESTS DN CPS (AC12DE) 12MTH FWD #ESTS DN DPS (AD12DE) 12MTH FWD #ESTS DN EBG (AG12DE)

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
12 MON PE (A12PE)	<p>Weighted average price/earnings ratio based on 12-month-forward EPS.</p> <p>I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n shares_i * 12M EPS_i}$ <p>Index aggregate:</p> $\frac{\sum_{i=I}^n index\_shares_i * price_i}{\sum_{i=I}^n index\_shares_i * 12M EPS_i}$	<p>12MTH FWD P/E RTIO BPS (AB12PB)</p> <p>12MTH FWD P/E RTIO CPS (AC12PC)</p> <p>12MTH FWD P/E RTIO DPS (AD12PD)</p> <p>12MTH FWD P/E RTIO EBG (AG12PE)</p>
12 MON GRO (A12GRO)	<p>Weighted 12-month-forward growth in EPS.</p> <p>I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * 12M EPS_i}{\sum_{i=I}^n shares_i * 12M Trailing EPS_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\_shares_i * 12M EPS_i}{\sum_{i=I}^n index\_shares_i * 12M Trailing EPS_i} - 1 \right) * 10$	<p>12MTH FWD YOY GROW BPS (AB12GR)</p> <p>12MTH FWD YOY GROW CPS (AC12GR)</p> <p>12MTH FWD YOY GROW DPS (AD12GR)</p> <p>12MTH FWD YOY GROW EBG (AG12GR)</p>

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
12 MON 1M CHG (A12M1C)	<p>Weighted one-month percentage change in the 12-month-forward EPS forecasts using a constant sample. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * 12M\ EPS_i}{\sum_{i=I}^n shares_i * 12M\ EPS_{M-I_i}} - 1 \quad *100$ <p>Index aggregate:</p> $\frac{\sum_{i=I}^n index\ shares_i * 12M\ EPS_i}{\sum_{i=I}^n index\ shares_i * 12M\ EPS_{M-I_i}} - 1 \quad *100$	<p>12MTH FWD 1MTH %CH BPS (AB12M1) 12MTH FWD 1MTH %CH CPS (AC12M1) 12MTH FWD 1MTH %CH DPS (AD12M1) 12MTH FWD 1MTH %CH EBG (AG12M1)</p>

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
12 MON 3M CHG (A12M3C)	<p>Weighted three-month percentage change in the 12-month-forward EPS forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * 12M\ EPS_i}{\sum_{i=I}^n shares_i * cal\ 12M\ EPSM - 3_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\ shares_i * 12M\ EPS_i}{\sum_{i=I}^n index\ shares_i * 12M\ EPSM - 3_i} - 1 \right) * 100$	<p>12MTH FWD 3MTH %CH BPS (AB12M3) 12MTH FWD 3MTH %CH CPS (AC12M3) 12MTH FWD 3MTH %CH DPS (AD12M3) 12MTH FWD 3MTH %CH EBG (AG12M3)</p>

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
12 MON 6M CHG (A12M6C)	<p>Weighted six-month percentage change in the 12-month-forward EPS forecasts using a constant sample. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * 12M\ EPS_i}{\sum_{i=I}^n shares_i * 12M\ EPS_{M-6_i}} - 1 \quad *100$ <p>Index aggregate:</p> $\frac{\sum_{i=I}^n index\ shares_i * 12M\ EPS_i}{\sum_{i=I}^n index\ shares_i * 12M\ EPS_{M-6_i}} - 1 \quad *100$	12MTH FWD 6MTH %CH BPS (AB12M6) 12MTH FWD 6MTH %CH CPS (AC12M6) 12MTH FWD 6MTH %CH DPS (AD12M6) 12MTH FWD 6MTH %CH EBG (AG12M6)
12 MON MKTCAP (A12MKC)	<p>Total market capitalization for the companies in the aggregate with a 12-month-forward EPS mean. I/B/E/S aggregate:</p> $\sum_{i=I}^n shares_i * price_i$ <p>Index aggregate:</p> $\sum_{i=I}^n index\ shares_i * price_i$ <p>Available Measures: EBG EPS</p>	12MTH FWD MKT CAPZ EBG (AG12MC)

## 18 MONTH FORWARD DATATYPES

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
18 MON MEAN (A18FE)	<p>Weighted average EPS 18 months forward. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * 18M\ EPS_i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n index\_shares_i * 18M\ EPS_i}{\sum_{i=I}^n index\_shares_i * price} * index\ level$	18MTH FWD WTD BPS (AB18FB) 18MTH FWD WTD CPS (AC18FC) 18MTH FWD WTD DPS (AD18FD) 18MTH FWD WTD EBG (AG18FE)
18 MON TOTAL (A18TI)	<p>Total EPS 18 months forward. I/B/E/S aggregate:</p> $\sum_{i=I}^n shares_i * 18M\ EPS_i$ <p>Index aggregate:</p> $\sum_{i=I}^n index\_shares_i * 18M\ EPS_i$	18MTH FWD WTD INCM BPS (AG18TI) 18MTH FWD WTD INCM CPS (AG18TI) 18MTH FWD WTD INCM DPS (AG18TI) 18MTH FWD WTD INCM EBG (AG18TI)
18 MON #COS (A18NC)	<p>Number of companies in the First Call database within the market with an 18-month-forward EPS mean. Expressed as n in the algorithms. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	18MTH FWD #COYS BPS (AB18NC) 18MTH FWD #COYS CPS (AC18NC) 18MTH FWD #COYS DPS (AD18NC) 18MTH FWD #COYS EBG (AG18NC)
18 MON COS UP (A18UPC)	<p>Number of companies in the First Call database within the market with 18-month-forward EPS mean up since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	18MTH FWD #COYS UP BPS (AB18UC) 18MTH FWD #COYS UP CPS (AC18UC) 18MTH FWD #COYS UP DPS (AD18UC) 18MTH FWD #COYS UP EBG (AG18UC)

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
18 MON COS DN (A18DNC)	Number of companies in the First Call database within the market with 18-month-forward EPS mean down since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	18MTH FWD #COYS DN BPS (AB18DC) 18MTH FWD #COYS DN CPS (AC18DC) 18MTH FWD #COYS DN DPS (AD18DC) 18MTH FWD #COYS DN EBG (AG18DC)
18 MON ST DEV (A18SDC)	18-month-forward weighted average standard deviation for EPS data. I/B/E/S aggregate: $\frac{\sum_{i=I}^n shares_i * 18M Stnd. Dev._i}{\sum_{i=I}^n shares_i}$ Index aggregate at the index level: $\frac{\sum_{i=I}^n index shares_i * 18M Stnd. Dev._i}{\sum_{i=I}^n index shares_i * price} \quad *index level$	18MTH FWD STD DEV BPS (AB18SD) 18MTH FWD STD DEV CPS (AC18SD) 18MTH FWD STD DEV DPS (AD18SD) 18MTH FWD STD DEV EBG (AG18SD)
18 MON #ESTS (A18NE)	18-month-forward pro-rata total number of EPS estimates for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	18MTH FWD #ESTS BPS (AB18NE) 18MTH FWD #ESTS CPS (AC18NE) 18MTH FWD #ESTS DPS (AD18NE) 18MTH FWD #ESTS EBG (AG18NE)
18 MON ESTS UP (A18UPE)	18-month-forward pro-rata number of EPS estimates for all companies in the First Call database within the market up since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	18MTH FWD #ESTS UP BPS (AB18UE) 18MTH FWD #ESTS UP CPS (AC18UE) 18MTH FWD #ESTS UP DPS (AD18UE) 18MTH FWD #ESTS UP EBG (AG18UE)
18 MON ESTS DN (A18DNE)	18-month-forward pro-rata number of EPS estimates for all companies in the First Call database within the market down since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	18MTH FWD #ESTS DN BPS (AB18DE) 18MTH FWD #ESTS DN CPS (AC18DE) 18MTH FWD #ESTS DN DPS (AD18DE) 18MTH FWD #ESTS DN EBG (AG18DE)

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
18 MON PE (A18PE)	<p>Weighted average price/earnings ratio based on 18-month-forward EPS. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n shares_i * 18M\ EPS_i}$ <p>Index aggregate:</p> $\frac{\sum_{i=I}^n index\ shares_i * price_i}{\sum_{i=I}^n index\ shares_i * 18M\ EPS_i}$	18MTH FWD P/E RTIO BPS (AB18PB) 18MTH FWD P/E RTIO CPS (AC18PC) 18MTH FWD P/E RTIO DPS (AD18PD) 18MTH FWD P/E RTIO EBG (AG18PE)
18 MON GRO (A18GRO)	<p>Weighted 18-month-forward growth in EPS. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * 18M\ EPS_i}{\sum_{i=I}^n shares_i * 18M\ Trailing\ EPS_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\ shares_i * 18M\ EPS_i}{\sum_{i=I}^n index\ shares_i * 18M\ Trailing\ EPS_i} - 1 \right) * 100$	18MTH FWD YOY GROW BPS (AB18GR) 18MTH FWD YOY GROW CPS (AC18GR) 18MTH FWD YOY GROW DPS (AD18GR) 18MTH FWD YOY GROW EBG (AG18GR)

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
18 MON 1M CHG (A18M1C)	<p>Weighted one-month percentage change in the 18-month-forward EPS forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * 18M\ EPS_i}{\sum_{i=I}^n shares_i * 18M\ EPSM_{-I_i}} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\ shares_i * 18M\ EPS_i}{\sum_{i=I}^n index\ shares_i * 18M\ EPSM_{-I_i}} - 1 \right) * 100$	<p>18MTH FWD 1MTH %CH BPS (AB18M1)  18MTH FWD 1MTH %CH CPS (AC18M1)  18MTH FWD 1MTH %CH DPS (AD18M1)  18MTH FWD 1MTH %CH EBG (AG18M1)</p>

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
18 MON 3M CHG (A18M3C)	<p>Weighted three-month percentage change in the 18-month-forward EPS forecasts using a constant sample. I/B/E/S aggregate</p> $\left( \frac{\sum_{i=I}^n shares_i * 18M\ EPS_i}{\sum_{i=I}^n shares_i * cal\ 18M\ EPS\ M-3_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\ shares_i * 18M\ EPS_i}{\sum_{i=I}^n index\ shares_i * 18M\ EPS\ M-3_i} - 1 \right) * 100$	<p>18MTH FWD 3MTH %CH BPS (AB18M3) 18MTH FWD 3MTH %CH CPS (AC18M3) 18MTH FWD 3MTH %CH DPS (AD18M3) 18MTH FWD 3MTH %CH EBG (AG18M3)</p>

I/B/E/S Name (Datastream Datatype)	Description	Related Datatypes
18 MON 6M CHG (A18M6C)	<p>Weighted six-month percentage change in the 18-month-forward EPS forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * 18M\ EPS_i}{\sum_{i=I}^n shares_i * 18M\ EPS\ M-6_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index\_shares_i * 18M\ EPS_i}{\sum_{i=I}^n index\_shares_i * 18M\ EPS\ M-6_i} - 1 \right) * 100$	<p>18MTH FWD 6MTH %CH BPS (AB18M6) 18MTH FWD 6MTH %CH CPS (AC18M6) 18MTH FWD 6MTH %CH DPS (AD18M6) 18MTH FWD 6MTH %CH EBG (AG18M6)</p>
18 MON MKTCAP (A18MKC)	<p>Total market capitalization for the companies in the aggregate with an 18-month-forward EPS mean. I/B/E/S aggregate:</p> $\sum_{i=I}^n shares_i * price_i$ <p>Index aggregate:</p> $\sum_{i=I}^n index\_shares_i * price_i$ <p>Available Measures: EBG EPS</p>	18MTH FWD MKT CAPZ EBG (AG18MC)

## DIVIDEND DATATYPES

I/B/E/S Name (Datastream Datatypes)	Description
DIV. YLD (ADVYLD)	<p>Weighted average dividend yield based on the indicated annual dividend. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * IAD_i}{\sum_{i=I}^n shares_i * price_i} \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n index shares_i * IAD_i}{\sum_{i=I}^n index shares_i * price_i} \right) * 100$
DIV. #COS (ADYNC)	<p>Number of companies in the First Call database within the market for which indicated annual dividend data is available. Expressed as n in the algorithms. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>

## EPS GROWTH DATATYPES

I/B/E/S Name (Datastream Datatype)	Description	Related datatypes
HIST EPS GRO (AHEPSG)	<p>Weighted annual EPS growth rate over the past five years. For each company, the historical growth is calculated as a log-linear regression of the last 5 years of annual EPS data (quarterly data for US and Canada). I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * price_i * Hist\ Growth_i}{\sum_{i=I}^n shares_i * price_i}$ <p>Index aggregate:</p> $\frac{\sum_{i=I}^n index\ shares_i * price_i * Hist\ Growth_i}{\sum_{i=I}^n index\ shares_i * price_i}$	HIST EBG GROWTH (AHEBGG)

## GENERIC YIELD DATATYPES

I/B/E/S Name (Datastream Datatype)	Description	Related datatypes
GOVT BOND YLD (AGBYLD)	A generic yield based on a local 10 year government bond (where available).	

## PRICE RELATED DATATYPES

The percentage change datatypes are not available for local indices.

I/B/E/S Name (DS Datatypes)	Description
PRC (APRICE)	<p>I/B/E/S aggregate: Weighted average price per share for all companies in the First Call database within the market.</p> $\frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate: the index level.</p>
PRC 1M CHG (APRC1C)	<p>Weighted one-month percentage change in the price using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n shares_i * price_{M-1_i}} - 1 \right) * 100$ <p>Index aggregate: not available.</p>
PRC 3M CHG (APRC3C)	<p>Weighted three-month percentage change in the price using a constant sample.</p> $\left( \frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n shares_i * price_{M-3_i}} - 1 \right) * 100$ <p>Index aggregate: not available.</p> <p>I/B/E/S aggregate:</p>

I/B/E/S Name (DS Datatypes)	Description
PRC 6M CHG (APRC6C)	<p>Weighted six-month percentage change in the price using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n shares_i * price_{M-6_i}} - 1 \right) * 100$ <p>Index aggregate: not available.</p>

## NON PER SHARE CALCULATION – SALES

Calendarised data types

I/B/E/S Name (Datastream Data type)	Description	Related data types
CAL FY0 END DT (AS0DTE)  <i>Available Measures:</i> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Calendarised FY0 year end date for sales data	CAL SAL FY1 END DT (AS1DTE) CAL SAL FY1 END DT (AS2DTE) CAL SAL FY1 END DT (AS3DTE)  CAL EBT FY1 END DT (AT1DTE) CAL EBT FY1 END DT (AT2DTE) CAL EBT FY1 END DT (AT3DTE)
CAL FY0 SAL (AS0VAL)  <i>Available Measures:</i> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	<p>Weighted average Sales for the calendarised FY0 fiscal period. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n calFY0SAL_i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n (index\_shares/total\ shares) * calFY0SAL_i}{\sum_{i=I}^n index\_shares_i * price_i} * index\_level$	CAL FY0 EBT (AT0VAL)

I/B/E/S Name (Datastream Data type)	Description	Related data types
CAL FY0 TOTAL <b>(AS0TOT)</b>        Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Total sales for the calendarised FY0 fiscal period. I/B/E/S aggregate: $\sum_{i=I}^n \text{cal FY0 SAL}_i$ Index aggregate: $\sum_{i=I}^n \left( \text{index shares/total shares} \right)_i * \text{cal FY0 SAL}_i$	CAL SAL FY1 TOTAL (AS1TOT) CAL SAL FY2 TOTAL (AS2TOT) CAL SAL FY3 TOTAL (AS3TOT)  CAL EBT FY1 TOTAL (AT0TOT) CAL EBT FY1 TOTAL (AT1TOT) CAL EBT FY2 TOTAL (AT2TOT) CAL EBT FY3 TOTAL (AT3TOT)
CAL FY0 P/S <b>(AS0PS)</b>	Weighted average price/SAL ratio for the calendarised FY0 fiscal period for sales data. Index aggregate: $\frac{\sum_{i=I}^n \text{shares}_i * \text{price}_i}{\sum_{i=I}^n \text{cal FY0 SAL}_i}$ Index aggregate: $\frac{\sum_{i=I}^n \text{index shares}_i * \text{price}_i}{\sum_{i=I}^n \left( \text{index shares/total shares} \right)_i * \text{cal FY0 SAL}_i}$	CAL SAL FY1 P/S (AS1PS) CAL SAL FY2 P/S (AS2PS) CAL SAL FY3 P/S (AS3PS)  CAL EBT FY0 P/S (AT0PT) CAL EBT FY1 P/S (AT1PT) CAL EBT FY2 P/S (AT2PT) CAL EBT FY3 P/S (AT3PT)

I/B/E/S Name (Datastream Data type)	Description	Related data types
CAL FY0 GRO (AS0GRO)	<p>Weighted year-over-year growth in sales for the calendarised FY0 fiscal period.</p> <p>I/B/E/S aggregate:</p> <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n \text{cal FY0 SAL}_i}{\sum_{i=I}^n \text{cal FY0 - 1 SAL}_i} \right)^{-1} * 100$ <p>Available Measures: SALES EBITDA (Replace SAL with EBT)</p>	<p>CAL FY1 GRO (AS1GRO) CAL FY2 GRO (AS2GRO) CAL FY3 GRO (AS3GRO)</p> <p>CAL FY0 GRO (AT0GRO) CAL FY1 GRO (AT1GRO) CAL FY2 GRO (AT2GRO) CAL FY3 GRO (AT3GRO)</p>
CAL FY1 MEAN (AS1MN)	<p>Weighted average sales for the calendarised FY1 fiscal period.</p> <p>I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n \text{cal FY1 SAL}_i}{\sum_{i=I}^n \text{shares}_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n \left( \frac{\text{index shares}}{\text{total shares}} \right)_i * \text{cal FY1 SAL}_i}{\sum_{i=I}^n \text{index shares}_i * \text{price}_i} \quad * \text{index level}$ <p>Available Measures: SALES EBITDA (Replace SAL with EBT)</p>	<p>CAL SAL FY2 MEAN (AS2MN) CAL SAL FY3 MEAN (AS3MN)</p> <p>CAL EBT FY1 MEAN (AT1MN) CAL EBT FY2 MEAN (AT2MN) CAL EBT FY3 EAN (AT3MN)</p>
CAL FY1 #COS (AS1NC)	<p>Number of companies in the aggregates with a calendarised FY1 mean for sales.</p> <p>Expressed as n in the algorithms.</p> <p>I/B/E/S aggregate: in the First Call database.</p> <p>Index aggregate: in the index.</p>	<p>CAL SAL FY2 #COS (AS2NC) CAL SAL FY3 #COS (AS3NC)</p> <p>CAL EBT FY1 #COS (AT1NC) CAL EBT FY2 #COS (AT2NC) CAL EBT FY3 #COS (AT3NC)</p>

I/B/E/S Name (Datastream Data type)	Description	Related data types
FY1 COS UP (AS1UPC)	Number of companies for which the calendarised FY1 mean sales is up from last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	FY2 SAL COS UP (AS2UPC) FY3 SAL COS UP (AS3UPC)  FY1 EBT COS UP (AT1UPC) FY2 EBT COS UP (AT2UPC) FY3 EBT COS UP (AT3UPC)
FY1 COS DN (AS1DNC)	Number of companies for which the calendarised FY1 mean sales is down from last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	FY2 SAL COS DN (AS2DNC) FY3 SAL COS DN (AS3DNC)  FY1 EBT COS DN (AT1DNC) FY2 EBT COS DN (AT2DNC) FY3 EBT COS DN (AT3DNC)
CAL FY1 ST DEV (AS1SDC)	<p>Weighted average standard deviation of the sales forecast for the calendarised FY1 fiscal period. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * cal\ FY1\ SAL\ Std.\ Dev._i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * cal\ FY1\ Std.\ Dev._i}{\sum_{i=I}^n index\ shares_i * price_i} * index\ level$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	<p>CAL SAL FY2 ST DEV (AS2SDC) CAL SAL FY3 ST DEV (AS3SDC)</p> <p>CAL EBT FY1 ST DEV (AT1SDC) CAL EBT FY2 ST DEV (AT2SDC) CAL EBT FY3 ST DEV (AT3SDC)</p>
CAL FY1 #ESTS (AS1NE)	Total number of calendarised FY1 sales estimates for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	<p>CAL SAL FY2 #ESTS (AS2NE) CAL SAL FY3 #ESTS (AS3NE)</p> <p>CAL EBT FY3 #ESTS (AT1NE) CAL EBT FY3 #ESTS (AT2NE) CAL EBT FY3 #ESTS (AT3NE)</p>
FY1 ESTS UP (AS1UPE)	Number of calendarised FY1 sales estimates up for all companies in the First Call database since last month within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	<p>FY2 SAL ESTS UP (AS2UPE) FY3 SAL ESTS UP (AS3UPE)</p> <p>FY1 EBT ESTS UP (AT1UPE) FY2 EBT ESTS UP (AT2UPE) FY3 EBT ESTS UP (AT3UPE)</p>
FY1 ESTS DN (AS1DNE)	Number of calendarised FY1 sales estimates down for all companies in the First Call database since last month within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	<p>FY2 SAL ESTS DN (AS2DNE) FY3 SAL ESTS DN (AS3DNE)</p> <p>FY2 EBT ESTS DN (AT1DNE) FY2 EBT ESTS DN (AT2DNE) FY3 EBT ESTS DN (AT3DNE)</p>

I/B/E/S Name (Datastream Data type)	Description	Related data types
CAL FY1 1M CHG (AS11MC)	<p>Weighted one-month percentage change in the sales forecasts for the calendarised FY1 fiscal period using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n cal^{FY1} SAL_i}{\sum_{i=I}^n cal^{FY1} SAL_{M-1_i}} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * cal^{FY1} SAL_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * cal^{FY1} SAL_{M-1_i}} - 1 \right) * 100$	<p>CAL SAL FY2M CHG (AS21MC) CAL SAL FY3M CHG (AS31MC)</p> <p>CAL EBT FY3M CHG (AT11MC) CAL EBT FY2M CHG (AT21MC) CAL EBT FY3M CHG (AT31MC)</p>

Available Measures:

**SALES**  
**EBITDA**  
(Replace SAL with EBT)

I/B/E/S Name (Datastream Data type)	Description	Related data types
CAL FY1 3M CHG (AS13MC)	<p>Weighted three-month percentage change in the sales forecasts for the calendarised FY1 fiscal period using a constant example. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n cal\ FY1\ SAL_i}{\sum_{i=I}^n cal\ FY1\ SAL\ M-3_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares/total\ shares)_i * cal\ FY1\ SAL_i}{\sum_{i=I}^n (index\ shares/total\ shares)_i * cal\ FY1\ SAL\ M-3_i} - 1 \right) * 100$	<p>CAL SAL FY2 3M CHG(AS23MC) CAL SAL FY3 3M CHG(AS33MC)</p> <p>CAL EBT FY1 3M CHG(AT13MC) CAL EBT FY2 3M CHG(AT23MC) CAL EBT FY3 3M CHG(AT33MC)</p>

Available Measures:

**SALES**

**EBITDA**

(Replace SAL with EBT)

I/B/E/S Name (Datastream Data type)	Description	Related data types
CAL FY1 6M CHG (AS16MC)	<p>Weighted six-month percentage change in the sales forecasts for the calendarised FY1 fiscal period using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n \text{cal FY1SAL}_i}{\sum_{i=I}^n \text{cal FY1SAL M -6}_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (\text{index shares/total shares})_i * \text{cal FY1SAL}_i}{\sum_{i=I}^n (\text{index shares/total shares})_i * \text{cal FY1SAL M -6}_i} - 1 \right) * 100$	<p>CAL FY2 6M CHG(AS26MC) CAL FY3 6M CHG(AS36MC)</p> <p>CAL EBT FY1 6M CHG(AT16MC) CAL EBT FY2 6M CHG(AT26MC) CAL EBT FY3 6M CHG(AT36MC)</p>

Available Measures:

**SALES**

**EBITDA**

(Replace SAL with EBT)

## 12 MONTH DATA TYPES

I/B/E/S Name (Datastream Data type)	Description	Related data types
<b>12 MON TR MEAN (AS12TS)</b>  <i>Available Measures:</i> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Weighted average sales 12 months trailing. I/B/E/S aggregate: $\frac{\sum_{i=I}^n 12M \text{ Trailing } SAL_i}{\sum_{i=I}^n shares_i}$ Index aggregate at the index level: $\frac{\sum_{i=I}^n (index\ shares/total\ shares)_i * 12M \text{ Trailing } SAL_i}{\sum_{i=I}^n index\ shares_i * price_i} * index\ level$	12 MON EBT TR MEAN (AT12TT)
<b>12 MON MEAN (AS12FS)</b>  <i>Available Measures:</i> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Weighted average sales 12 months forward. I/B/E/S aggregate: $\frac{\sum_{i=I}^n 12MSAL_i}{\sum_{i=I}^n shares_i}$ Index aggregate at the index level: $\frac{\sum_{i=I}^n (index\ shares/total\ shares)_i * 12MSAL_i}{\sum_{i=I}^n index\ shares_i * price_i} * index\ level$	12 MON EBT MEAN (AT12FT)
<b>12 MON TOTAL (AS12TI)</b>  <i>Available Measures:</i> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Total sales 12 months forward. I/B/E/S aggregate: $\sum_{i=I}^n 12MSAL_i$ Index aggregate: $\sum_{i=I}^n (index\ shares/total\ shares)_i * 12MSAL_i$	12 MON EBT TOTAL (AT12TI)
<b>12 MON #COS (AS12NC)</b>	Number of companies in the aggregates with 12-month-forward sales mean. Expressed as n in the algorithms. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12 MON EBT #COS (AT12NC)

I/B/E/S Name (Datastream Data type)	Description	Related data types
12 MON COS UP (AS12UC)	Number of companies with 12-month-forward sales mean up since last month. I/B/E/S aggregate: in the First Call database Index aggregate: in the index	12 MON EBT COS UP (AT12UC)
12 MON COS DN (AS12DC)	Number of companies with 12 month forward sales mean down since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12 MON EBT COS DN (AT12DC)
12 MON ST DEV (AS12SD)	<p>12-month-forward weighted average standard deviation for sales data. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n shares_i * 12MSAL\_Std.Dev._i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n (index\_shares/total\_shares)_i * 12MSAL\_Std.Dev._i}{\sum_{i=I}^n index\_shares_i * price} * index\_level$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	12 MON EBT ST DEV (AT12SD)
12 MON #ESTS (AS12NE)	12-month-forward pro-rata total number of sales estimates for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12 MON EBT #ESTS (AT12NE)
12 MON ESTS UP (AS12UE)	12-month-forward pro-rata number of sales estimates up since last month for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	12 MON ESTS UP (AT12UE)
12 MON ESTS DN (AS12DE)	12-month-forward pro-rata number of sales estimates down since last month for all companies in the First Call database within the market. I/B/E/S aggregate: based on the companies in the First Call database. Index aggregate: based on the companies in the index.	12 MON EBT ESTS DN (AT12DE)

I/B/E/S Name (Datastream Data type)	Description	Related data types
<b>12 MON PE (AS12PS)</b>  <b>Available Measures:</b> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Weighted average price/SAL ratio based on 12-month-forward sales. I/B/E/S aggregate: $\frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n 12MSAL_i}$ Index aggregate: $\frac{\sum_{i=I}^n index\ shares_i * price_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 12MSAL_i}$	12 MON EBT PE (AT12PT)
<b>12 MON GRO (AS12GR)</b>  <b>Available Measures:</b> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Weighted 12-month-forward growth in sales. I/B/E/S aggregate: $\left( \frac{\sum_{i=I}^n * 12MSAL_i}{\sum_{i=I}^n 12M\ Trailing\ SAL_i} - 1 \right) * 100$ Index aggregate: $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * 12MSAL_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 12M\ Trailing\ SAL_i} - 1 \right) * 100$	12 MON EBT GRO (AT12GR)

I/B/E/S Name (Datastream Data type)	Description	Related data types
<p>12 MON 1M CHG (AS12M1)</p> <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	<p>Weighted one-month percentage change in the 12-month-forward sales forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n 12M\text{SAL}_i}{\sum_{i=I}^n 12M\text{SAL}_{M-1_i}} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (\text{index shares}/\text{total shares})_i * 12M\text{SAL}_i}{\sum_{i=I}^n (\text{index shares}/\text{total shares})_i * 12M\text{SAL}_{M-1_i}} - 1 \right) * 100$	<p>12 MON EBT 1M CHG (AT12M1)</p>

I/B/E/S Name (Datastream Data type)	Description	Related data types
12 MON 3M CHG (AS12M3)	<p>Weighted three-month percentage change in the 12-month-forward sales forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n 12MSAL_i}{\sum_{i=I}^n 12MSAL_{M-3_i}} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * 12MSAL_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 12MSAL_{M-3_i}} - 1 \right) * 100$	12 MON EBT 3M CHG (AT12M3)

Available Measures:

**SALES**

**EBITDA**

(Replace SAL with EBT)

I/B/E/S Name (Datastream Data type)	Description	Related data types
<p>12 MON 6M CHG <b>(AS12M6)</b></p> <p><i>Available Measures:</i> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	<p>Weighted six-month percentage change in the 12-month-forward sales forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n 12MSAL_i}{\sum_{i=I}^n 12MSAL_{M-6_i}} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * 12MSAL_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 12MSAL_{M-6_i}} - 1 \right) * 100$	<p>12 MON EBT 6M CHG (AT12M6)</p>

## 18 MONTH FORWARD DATA TYPES

I/B/E/S Name (Datastream Data type)	Description	Related Data types
18 MON MEAN (AS18FS)	<p>Weighted average sales 18 months forward. I/B/E/S aggregate:</p> $\frac{\sum_{i=I}^n 18M\ SAL_i}{\sum_{i=I}^n shares_i}$ <p>Index aggregate at the index level:</p> $\frac{\sum_{i=I}^n (index\ shares/total\ shares)_i * 18M\ SAL_i}{\sum_{i=I}^n index\ shares_i * price}$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	18 MON EBT MEAN (AT18FT)
18 MON TOTAL (AS18TI)	<p>Total sales 18 months forward. I/B/E/S aggregate:</p> $\sum_{i=I}^n 18M\ SAL_i$ <p>Index aggregate:</p> $\sum_{i=I}^n (index\ shares/total\ shares)_i * 18M\ SAL_i$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	18 MON EBT TOTAL (AT18TI)
18 MON #COS (AS18NC)	<p>Number of companies in the First Call database within the market with a 18-month-forward sales mean. Expressed as n in the algorithms. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	18 MON EBT #COS (AT18NC)
18 MON COS UP (AS18UC)	<p>Number of companies in the First Call database within the market with 18-month-forward sales mean up since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	18 MON EBT COS UP (AT18UC)
18 MON COS DN (AS18DC)	<p>Number of companies in the First Call database within the market with 18-month-forward sales mean down since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.</p>	18 MON EBT COS DN (AT18DC)

I/B/E/S Name (Datastream Data type)	Description	Related Data types
<b>18 MON ST DEV (AS18SD)</b>  <b>Available Measures:</b> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	18-month-forward weighted average standard deviation for sales data. I/B/E/S aggregate: $\frac{\sum_{i=I}^n shares_i * 18M SAL Std. Dev._i}{\sum_{i=I}^n shares_i}$ Index aggregate at the index level: $\frac{\sum_{i=I}^n (index\_shares / total\_shares_i * 18MSAL Std. Dev._i)}{\sum_{i=I}^n index\_shares_i * price}$	18 MON EBT ST DEV (AT18SD)
<b>18MTH FWD #ESTS (AS18NE)</b>	18-month-forward pro-rata total number of sales estimates for all companies in the First Call database within the market. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	18MTH FWD EBT #ESTS (AT18NE)
<b>18 MON ESTS UP (AS18UE)</b>	18-month-forward pro-rata number of sales estimates for all companies in the First Call database within the market up since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	18 MON ESTS UP (AT18UE)
<b>18 MON ESTS DN (AS18DE)</b>	18-month-forward pro-rata number of sales estimates for all companies in the First Call database within the market down since last month. I/B/E/S aggregate: in the First Call database. Index aggregate: in the index.	18 MON EBT ESTS DN (AT18DE)
<b>18 MON PE (AS18PS)</b>  <b>Available Measures:</b> <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)	Weighted average price/SAL ratio based on 18-month-forward sales. I/B/E/S aggregate: $\frac{\sum_{i=I}^n shares_i * price_i}{\sum_{i=I}^n 18MSAL_i}$ Index aggregate: $\frac{\sum_{i=I}^n index\_shares_i * price_i}{\sum_{i=I}^n (index\_shares / total\_shares)_i * 18MSAL_i}$	18 MON EBT PE (AT18PT)

I/B/E/S Name (Datastream Data type)	Description	Related Data types
18 MON GRO (AS18GR)	<p>Weighted 18-month-forward growth in sales. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n 18M\ SAL_i}{\sum_{i=I}^n 18M\ Trailing\ SAL_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18MSAL_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18M\ Trailing\ SAL_i} - 1 \right) * 100$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	18 MON EBT GRO (AT18GR)
18 MON 1M CHG (AS18M1)	<p>Weighted one-month percentage change in the 18-month-forward sales forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n 18M\ SAL_i}{\sum_{i=I}^n 18M\ SAL_{M-1_i}} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18MSAL_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18MSAL_{M-1_i}} - 1 \right) * 100$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	18 MON EBT1M CHG (AT18M1)

I/B/E/S Name (Datastream Data type)	Description	Related Data types
18 MON 3M CHG (AS18M3)	<p>Weighted three-month percentage change in the 18-month-forward sales forecasts using a constant sample. I/B/E/S aggregate</p> $\left( \frac{\sum_{i=I}^n 18M\ SAL_i}{\sum_{i=I}^n 18M\ SAL\ M-3_i} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18M\ SAL_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18M\ SAL\ M-3_i} - 1 \right) * 100$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	18 MON EBT 3M CHG (AT18M3)

I/B/E/S Name (Datastream Data type)	Description	Related Data types
18 MON 6M CHG (AS18M6)	<p>Weighted six-month percentage change in the 18-month-forward sales forecasts using a constant sample. I/B/E/S aggregate:</p> $\left( \frac{\sum_{i=I}^n 18M\ SALE_i}{\sum_{i=I}^n 18M\ SALE_{M-6_i}} - 1 \right) * 100$ <p>Index aggregate:</p> $\left( \frac{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18M\ SALE_i}{\sum_{i=I}^n (index\ shares / total\ shares)_i * 18M\ SALE_{M-6_i}} - 1 \right) *$ <p>Available Measures: <b>SALES</b> <b>EBITDA</b> (Replace SAL with EBT)</p>	18 MON EBT 6M CHG (AT18M6)

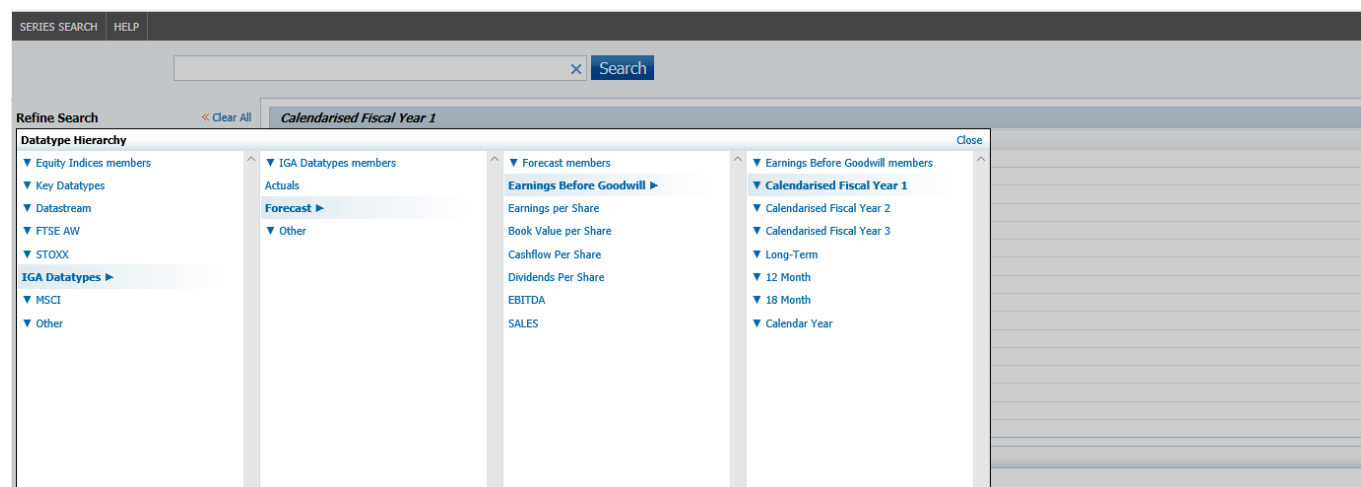
## Chapter 6 Datastream Navigator

Navigator helps users select the most relevant series from the millions available on the Datastream databases using browser-based screens.

Quickly identifying the right series and datatype is one of the most important aspects of using Datastream and the Navigator Explorer enables users to easily drill-down by source and market to the correct IGA series.

The screenshot displays the Datastream Navigator interface. At the top, there are tabs for DATATYPE SEARCH, RECENT SEARCHES, TEXT SEARCH, SYNCHRONISE USER DATA, and HELP. Below these is an 'Explore' button and a search bar containing 'Exploring Equity Indices > IBS Global Aggregates > Canada'. On the left, a 'Refine Search' panel allows filtering by Text, Category, Equity Indices, Market, Canada, Source, Currency, Activity, Base Date, and Datatype. The main area shows 'Results (filtered)' with columns for Name, Symbol, and Hist. Y. The results list various IBS series for Canada, including IBS CANADA, IBS FTSE Canada, IBS FTSE Canada AEROS/Def, IBS FTSE Canada BASIC MATS, IBS FTSE Canada Bevs, IBS FTSE Canada Bks, IBS FTSE Canada Chems, IBS FTSE Canada CNGMR GDS, IBS FTSE Canada CNGMR SVS, IBS FTSE Canada ComMat, IBS FTSE Canada electricity, IBS FTSE Canada FdDrug Rlt, IBS FTSE Canada FdRoads, IBS FTSE Canada FINSLS, IBS FTSE Canada FmPp, IBS FTSE Canada FmLineT/Cm, IBS FTSE Canada GenIndis, IBS FTSE Canada Gel Fml, IBS FTSE Canada GmRlt, IBS FTSE Canada H/C EqOvs, IBS FTSE Canada HEALTHCARE, IBS FTSE Canada IndEngr, IBS FTSE Canada IndMds, IBS FTSE Canada INDLS, IBS FTSE Canada IndTrnpt, IBS FTSE Canada LifeInsr, IBS FTSE Canada Mda, IBS FTSE Canada Mining, and IBS FTSE Canada MobT/Cm. The interface also includes a 'Share Search Reference' link and a 'Sort Editorially' dropdown.

The incorporation of hierarchies for I/B/E/S content allows users to perform easier datatype search, by dividing the categories into actual and forecast – and then by the different measure.



## Chapter 7 Key aggregate mnemonics

### LOCAL INDICES

The following table lists local market indices included in Global Aggregates. The start date indicates the commencement of I/B/E/S aggregate data for the index.

Region	Identifier	Datastream Mnemonic	Description	Start date
Euronext	N100	@:R9N100	The Euronext 100 is a market capitalisation weighted index of the 100 largest and most liquid stocks traded on the Euronext Exchange comprising Belgium, France and The Netherlands. The index was devised with a base of 1000 at 31st December 1999.	Nov-00
Euronext	N150	@:R9N150	The Next 150 Index is a market capitalisation weighted index of the 150 Midcap stocks immediately below the Euronext 100 in terms of capitalisation and liquidity. As with the Euronext 100 it has a base of 1000 at 31st December 1999.	Nov-00
Central Europe	CECE	@:M2CECE	The CECE Index is a US Dollar denominated capitalisation weighted index comprising the constituents of the CTX, the HTX, the PTX and the STX. It is calculated by Wiener Boerse with a base of 1000 at 15th July 1996.	Mar-01

Region	Identifier	Datastream Mnemonic	Description	Start date
Central Europe	CESI	@:M2CESI	The Central European Stock Index is a US Dollar denominated, capitalisation weighted index comprising liquid stocks traded on the Bratislava, Budapest, Ljubljana, Prague and Warsaw Stock Exchanges. Representation of any one company is limited at 12% of the index, and representation of any country is limited at 50%. The index must also include a minimum of 60% of each exchange's capitalisation and 50% of its turnover. The base of 1000 was set at June 30th 1995.	Mar-01

Country	Identifier	Datastream Mnemonic	Description	Start Date
Australia	ASX100	@:AUSP100	The S&P/ASX 100 Index is a capitalization-weighted index of the 100 most highly capitalized companies traded on the Australian Stock Exchange. The index was developed with a base of 31 December 1990.	Nov-00
	ASX200	@:AUSP200	The S&P/ASX 200 Index is a capitalization-weighted index of the 200 most highly capitalized companies traded on the Australian Stock Exchange.	Nov-00
	ASX300	@:AUSP300	The S&P/ASX 300 Index is a capitalization-weighted index of the 300 most highly capitalized companies traded on the Australian Stock Exchange.	Nov-00
	ASXALL	@:AUSPALL	The S&P/ASX All Ordinaries Index is a capitalization-weighted index of the 500 most highly capitalized companies traded on the Australian Stock Exchange. The index was developed with a base of 500 as of 1979.	Nov-00
Austria	ATX	@:OEATX	The Austrian Traded Index is a capitalization-weighted index of the most heavily traded stocks on the Vienna Stock Exchange. The index was developed with a base level of 1000 as of January 2, 1991.	Mar-00
Belgium	BEL20	@:BGBEL20	The BEL 20 is a fixed-weighted index of the 20 most capitalized and liquid Belgian stocks traded on the Brussels Stock Exchange. The index was developed with a base level of 1000 as of January 1, 1991.	Jul-87
Canada	TSE300	@:CNTS300	The Toronto Stock Exchange (TSE) 300 Composite Index is a capitalization-weighted index of 300 stock issues listed on the Toronto Stock Exchange. The index was developed with a base level of 1000 as of 1975.	Jan-87
Czech Republic	CTX	@:CZCTX	The Czech Traded Index is a US Dollar denominated capitalisation weighted index of Czech blue chip stocks. It is calculated by Wiener Boerse with a base of 1000 at 15th July 1996.	Mar-01
Denmark	KFX	@:DKKFX	The KFX is a capitalization-weighted index of the most liquid Danish stocks traded on the Copenhagen Stock Exchange. The 20 companies used in the Index calculation are selected from a portfolio of 25 companies. The index was developed with a base level of 100 as of July 3, 1989.	Apr-94
Finland	FOX	@:FNFOX	The Finnish Traded Stock Index is a capitalization-weighted index consisting of the 25 most traded shares on the Helsinki Stock Exchange. On November 1 1995 index weightings were adjusted to ensure a maximum weighting of 20% for any company. The new base level was set at 677.74 on this date and this was discontinued in October 2002.	Nov-97

Country	Identifier	Datastream Mnemonic	Description	Start Date
	HEX20	@:FNHEX20	The Helsinki Stock Exchange 20 Index is a capitalization-weighted index of the 20 stocks that have the highest turnover on the Helsinki Stock Exchange. The index was developed with a base value of 1000 as of December 28 1990 and was discontinued in August 2001.	Aug-00
	HEXALL	@:FNHXALL	The Helsinki Stock Exchange All Share Index is a capitalization-weighted index consisting of all I listed securities. It was developed with a base level of 1000 as of December 28 1990. The 16 Industry Groups are also available within Sector & Industry Aggregates. This was discontinued in September 2005.	Aug-00
	HEXPORT	@:FNHEXPO	The Helsinki Stock Exchange Portfolio Index is a capitalization-weighted index consisting of all I listed securities, with the weighting of any stock limited to a maximum of 10% at the time of calculation, with the remainder redistributed proportionately between the other stocks.	Aug-00
	OMXHEX	@:FNHEX	OMX Helsinki, its previous name was Hex All Share. In Helsinki Stock Exchange, all share index is a capitalization-weighted index consisting of all I listed securities.	Nov-05
	OMXHEX25	@:FNHEX25	The HEX25 index is comprised of the 25 most traded shares on HEX main list. It is recognized and used as an underlying index by domestic and foreign portfolio managers. HEX25 index is also widely used as a benchmark index.	Nov-05
France	CAC40	@:FRCAC40	The CAC 40 is a narrow-based capitalization-weighted index of 40 companies listed on the Paris Bourse that are also traded on the monthly settlement market. The index was developed with a base level of 1000 as of December 31, 1987.	Jan-88
	SBF80	@:FRSBF80	The SBF-80 Index is a capitalization-weighted index of the 80 stocks included within the SBF-120 Index which are not also included in the CAC-40. The index was developed with a base level of 1000 as of December 31, 1990	Jul-00
	SBF120	@:FRSB120	The SBF-120 Index is a capitalization-weighted index of the 120 most highly capitalized and most liquid stocks traded on the Paris Bourse. The index was developed with a base value of 1000 as of December 28, 1990	Jul-00
	SBF250	@:FRSB250	The SBF-250 Index is a capitalization-weighted index of the 250 most highly capitalized and most liquid French stocks traded on the Paris Bourse. The index was developed with a base value of 1000 as of December 28, 1990	Aug-00
	MIDCAC	@:FRMDCAC	The SBF MIDCAC Index is a capitalization weighted index of 100 mid-sized French stocks traded on the Paris Bourse. Financial and Real Estate stocks are excluded from the index, which was developed with a base of 1000 as of December 28, 1990	Aug-00
	SBFSM	@:FRSBFSM	The Second Marche Index is a capitalization-weighted index of the most liquid mid-sized French stocks traded on the Second Market. The index was developed with a base of 1000 as of December 31, 1990	Aug-00

Country	Identifier	Datastream Mnemonic	Description	Start Date
Germany	DAX30	@:BDDAX30	The Deutsche Aktienindex (DAX) is a total rate of return index of 30 selected German blue chip stocks traded on the Frankfurt Stock Exchange. The index was developed with a base level of 1000 as of December 31, 1987.	Jan-88
	DTECDAX	@:BTCDA	The TecDAX stock index tracks the performance of 30 largest German companies from the technology sector.	Mar-03
	HDAX	@:BDHDAX	The HDAX is a market capitalisation weighted index combining the constituents of the DAX30 and MDAX indices. The index was developed with a base of 1000 at 31st December 1987. The nine sectors comprising the index can be found in Sector & Industry Aggregates.	Apr-01
	MDAX	@:BDMDAX	The MDAX is a market-capitalisation weighted index of the 70 Midcap stocks immediately below the DAX 30 in terms of capitalisation. The index was developed with a base of 1000 at 31st December 1987.	Apr-01
	NEMAX50	@:BDNEM50	The NEMAX 50 Price Index is a weighted index of the 50 leading stocks trading on the Neuer Markt. The index is revised in March and September at which each stock has a maximum weight of 10% The Index was developed with a base of 1000 at December 30, 1997	Jan-00
	NEMAX	@:BDNEMAX	The Neuer Markt Price Index is a weighted index which allows for direct comparison of the performance of the individual members of the various Frankfurt markets for high growth companies. IPOs are included on their second day of trading.	Jan-00
Hong Kong	HANGSENG	@:HKHNGSG	The Hang Seng Index is a capitalization-weighted index of 33 companies accounting for approximately 70% of the total market capitalization. The index was developed with a base level of 975.45 as of January 13, 1984.	Apr-94
Hungary	BUX	@:HNBUX	The Budapest Stock Index is a free capitalisation weighted index of up to 25 liquid stocks traded on the Budapest Stock Exchange. The index was developed with a base of 1000 at 2nd January 1991.	Mar-01
	HTX	@:HNHTX	The Hungarian Traded Index is a US Dollar denominated capitalisation weighted index of Hungarian blue chip stocks. Representation of any one company is limited to 15% of index capitalisation. It is calculated by Wiener Boerse with a base of 1000 at 15th July 1996.	Mar-01
Italy	IBCI	@:ITIBCI	The Banca Commerciale All-Share Index (BCI) is a capitalization-weighted index of all companies listed on the Milan Exchange. The index was developed with a base level of 100 as of December 31, 1972.	Apr-94
	MIB30	@:ITMIB30	Dead – June 2009 replaced with @:ITMIB40	
	MIB40	@:ITMIB40	The Index consists of the 40 most liquid and capitalised stocks listed on the Borsa Italiana. In the FTSE MIB Index foreign shares will be eligible for inclusion. Secondary lines will not be eligible for inclusion. This is the Large Cap component of the index series. The calculation and methodology will be unchanged from the current S&P MIB Index	
Japan	TOPIX	@:JPTOPIX	The Tokyo Price Index (TOPIX) is a capitalization-weighted index of all stocks listed in the First Section of the Tokyo Stock Exchange. The index was developed with a base level of 100 as of January 4, 1968.	Apr-94

Country	Identifier	Datastream Mnemonic	Description	Start Date
Netherlands	AEX	@:NLAEX	The Amsterdam Exchanges Index (AEX) is a weighted index of the most heavily capitalized and liquid Dutch stocks traded on the Amsterdam Stock Exchange.	Jul-87
	AMX	@:NLAEXMC	The Amsterdam Midcap Index is a weighted index of medium-sized companies which trade on the Amsterdam Stock Exchange.	Apr-00
	ASCX	@:NLAEXSC	The Amsterdam Small Companies Index is a capitalization-weighted index of smaller companies which trade on the Amsterdam Stock Exchange.	Apr-00
	AAX	@:NLAEXAS	The Amsterdam Exchanges All-Share index is a capitalization-weighted index of all stocks traded on the Amsterdam Stock Exchange. Sectoral and Industrial breakdowns according to the FTSE International classifications are available within I/B/E/S Sector & Industry Aggregates. Codes are as shown on page 85, but commence with AAX instead of FT and the two-digit country code. Amsterdam Exchange's indices measuring the performance of the Top 5 Financial (AFSX), Telecommunications (ATXS) and IT (AISX) stocks are also available.	Apr-00
	AAXX	@:NLAEXAM	The Amsterdam Exchanges All-Share-ex-AEX and AMX is a capitalization-weighted index of all companies traded on the Amsterdam Stock Exchange excluding those within the AEX or the AMX Indices.	Apr-00
	ANMX	@:NLAEXNM	The Amsterdam Exchanges Neuer Markt Index is a weighted index of all stocks trading on the Amsterdam Neuer Markt.	Sep-00
Poland	PTX	@:PZPTX	The Polish Traded Index is a US Dollar denominated capitalisation weighted index of Polish blue chip stocks. It is calculated by Wiener Boerse with a base of 1000 at 15th July 1996.	Mar-01
	WIG20	@:PZWIG20	The WIG20 Index is a turnover and capitalisation weighted index comprising 20 Polish companies. The index was established with a base date of 16th April 1994.	Mar-01
Romania	BET10	@:RMBETRL	The BET 10 is a capitalization-weighted index of the 10 most liquid stocks traded on the Bucharest Stock Exchange. The index was developed with a base level of 1000 as of September 1997.	May-99
Russia	RTX	@:RSRTX	The Russian Traded Index is a US Dollar denominated capitalisation weighted index of Russian blue chip stocks. It is calculated by Wiener Boerse with a base of 1000 at 15th July 1996.	Mar-01
Singapore	DBS50	@:SGDBS50	The DBS50 is a capitalization-weighted index of 50 stocks traded on the Stock Exchange of Singapore. The index was developed as of January 2, 1975 and discontinued in December 2001.	Apr-99
	BTSRI	@:SGBTSRI	Singapore Business Times regional index.	Aug-02
Slovakia	STX	@:SLSTX	The Slovakian Traded Index is a US Dollar denominated capitalisation weighted index of Slovakian blue chip stocks. It is calculated by Wiener Boerse with a base of 1000 at 15th July 1996.	Mar-01

Country	Identifier	Datastream Mnemonic	Description	Start Date
Spain	IBEX35	@:ESIBX35	The IBEX 35 is a capitalization-weighted index of the 35 most liquid stocks traded on the Spanish Continuous Markets exchange. The index was developed with a base level of 3000 as of December 29, 1989.	Jan-99
Sweden	OMX	@:SDOMX	The Stockholm Options Market Index (OMX) is a capitalization-weighted index of the 30 stocks boasting the highest trading volume on the Stockholm Stock Exchange. The index was developed with a base level of 125 as of September 30, 1986. I/B/E/S Global Aggregates also incorporates the OMXCAP Index, featuring a weighting restriction of 20% imposed at the regular index reviews in January and July.	Aug-99
Switzerland	SMI	@:SWSMI	The Swiss Market Index (SMI) is a capitalization-weighted index of highly capitalized companies listed on the Swiss Exchanges. The index was developed with a base level of 1500 as of June 30, 1988.	Apr-94
United Kingdom	FTSE100	@:UKFT100	The Financial Times-Stock Exchange 100-Share Index (FTSE-100) is a capitalization-weighted index of the 100 most heavily capitalized stocks traded on the London Stock Exchange. The index was developed with a base level of 1000 as of January 3, 1984.	Jul-87
	FTSE250	@:UKFT250	The Financial Times-Stock Exchange 250-Share Index (FTSE-250) is a capitalization-weighted index of the 250 most heavily capitalized stocks outside of the FTSE100 traded on the London Stock Exchange. The index was developed with a base level of 1412.60 as of December 31, 1985.	Aug-98
	FTSE350	@:UKFT350	The Financial Times-Stock Exchange 350-Share Index (FTSE-350) is a capitalization-weighted index of the FTSE-100 and FTSE-250, representing roughly 90% of the total market capitalization of UK equities. The index was developed with a base level of 682.94 as of December 31, 1985.	Aug-98
	FTSESML	@:UKFTSMC	The Financial Times-Stock Exchange SmallCap Index (FTSE-SML) is a capitalization-weighted index of smaller capitalization companies traded on the London Stock Exchange. The index was developed with a base level of 1363.79 as of December 31, 1992.	Aug-98
	FTALL	@:UKFTALL	The Financial Times-Stock Exchange All-Share Index (FTSE All-Share) is a capitalization-weighted index comprising the FTSE-350 and the FTSE SmallCap Indices. The index was developed with a base value of 100 as of April 10, 1962.	Aug-98
United States	SAP500	@:USSP500	The Standard & Poors 500 Index is a capitalization-weighted index of 500 stocks designed to measure performance of the broad U.S. domestic economy through changes in the aggregate market value of 500 stocks representing all major industries. The index was developed with a base level of 10 for the period 1941-1943.	Jan-85

## NATIONAL SECTOR INDICES

### Euronext Amsterdam

Euronext Amsterdam's Sectoral and Industrial breakdowns of the Amsterdam Exchanges All-Share Index according to the FTSE International classification system are available within I/B/E/S Sector & Industry Aggregates.

Codes are as shown on page 85 with the exception that all identifiers commence with AAX, followed by either a two digit sector code or a four digit industry code.

The start date is April 2000 in each case.

Euronext Amsterdam also calculates the three following sector indices. Each index comprises the top five companies in the sector:

Name	Identifier	Datastream Mnemonic	Start Date
Amsterdam Financial Sector Index	AFSX	@:NLAEXFS	Apr-00
Amsterdam Telecommunications Sector Index	ATSX	@:NLAEXTL	Apr-00
Amsterdam Information Technology Sector Index	AISX	@:NLAEXIT	Apr-00

### Deutsche Boerse

The nine sectoral indices comprising Deutsche Boerse's DAX 100 (HDAX) Index are available within I/B/E/S Sector & Industry Aggregates

Name	I/B/E/S Identifier	Datastream Mnemonic	Start Date
PRIME ALL SHARE INDEX	DPRIME	@:BDPRIME	Mar-03
Prime All Share Automobile	DPRAUTO	@:BDPRAUT	Mar-03
Prime All Share Banks	DPRBANK	@:BDPRBNK	Mar-03
Prime All Share Basic resources	DPRBRES	@:BDPRBAS	Mar-03
Prime All Share Chemicals	DPRCHEM	@:BDPRCHM	Mar-03
Prime All Share Construction	DPRCNST	@:BDPRCNT	Mar-03
Prime All Share Consumer	DPRCONS	@:BDPRCNS	Mar-03
Prime All Share Financial services	DPRFIN	@:BDPRFIN	Mar-03
Prime All Share Food + Beverages	DPRFOOD	@:BDPRFOD	Mar-03
Prime All Share Industrial	DPRINDU	@:BDPRIND	Mar-03
Prime All Share Insurance	DPRINSU	@:BDPRINS	Mar-03
Prime All Share Media	DPRMEDIA	@:BDPRMED	Mar-03
Prime All Share Pharma + Healthcare	DPRPHARM	@:BDPRPHA	Mar-03
Prime All Share Retail	DPRRET	@:BDPRRET	Mar-03
Prime All Share Software	DPRSOFT	@:BDPRSOF	Mar-03
Prime All Share Technology	DPRTECH	@:BDPRTEC	Mar-03
Prime All Share Telecommunication	DPRTELE	@:BDPRTEL	Mar-03
Prime All Share Transportation + Logistics	DPRTRANS	@:BDPRTRN	Mar-03
Prime All Share Utilities	DPRUTIL	@:BDPRUTI	Mar-03

## Helsinki Exchanges

The sixteen sectorial indices comprising Helsinki Exchanges' All Share Index are available within I/B/E/S Sector & Industry Aggregates

Long Name	Identifier	Datastream Mnemonic	Start Date
OMX Helsinki	OMXHEX	@:FNHEX	Oct-05
OMX Helsinki 25	OMXHEX25	@:FNHEX25	Oct-05
OMX Helsinki Energy Sector	OMXH10	@:FNHEENE	Oct-05
OMX Helsinki Energy Industry Group	OMXH1010	@:FNHGENE	Oct-05
OMX Helsinki Materials Sector	OMXH15	@:FNHEMAT	Oct-05
OMX Helsinki Materials Industry Group	OMXH1510	@:FNHGMAT	Oct-05
OMX Helsinki Industrials Sector	OMXH20	@:FNHEIND	Oct-05
OMX Helsinki Capital Goods Industry Group	OMXH2010	@:FNHGCAP	Oct-05
OMX Helsinki Commercial Services & Supplies Industry Group	OMXH2020	@:FNHGCSS	Oct-05
OMX Helsinki Transportation Industry Group	OMXH2030	@:FNHGTRS	Oct-05
OMX Helsinki Consumer Discretionary Sector	OMXH25	@:FNHECOD	Oct-05
OMX Helsinki Automobiles & Components Industry Group	OMXH2510	@:FNHGCAC	Oct-05
OMX Helsinki Consumer Durables & Apparel Industry Group	OMXH2520	@:FNHGCDU	Oct-05
OMX Helsinki Consumer Services Industry Group	OMXH2530	@:FNHGHRE	Oct-05
OMX Helsinki Media Industry Group	OMXH2540	@:FNHGMED	Oct-05
OMX Helsinki Retailing Industry Group	OMXH2550	@:FNHGRET	Oct-05
OMX Helsinki Consumer Staples Sector	OMXH30	@:FNHECST	Oct-05
OMX Helsinki Food & Staples Retailing Industry Group	OMXH3010	@:FNHGFDR	Oct-05
OMX Helsinki Food Beverage & Tobacco Industry Group	OMXH3020	@:FNHGFBT	Oct-05
OMX Helsinki Household & Personal Products Industry Group	OMXH3030	@:FNHGHPP	Oct-05
OMX Helsinki Health Care Sector	OMXH35	@:FNHEHCR	Oct-05
OMX Helsinki Pharmaceuticals & Biotechnology Industry Group	OMXH3520	@:FNHGPTB	Oct-05
OMX Helsinki Financials Sector	OMXH40	@:FNHEFIN	Oct-05
OMX Helsinki Banks Industry Group	OMXH4010	@:FNHGBNK	Oct-05
OMX Helsinki Diversified Financials Industry Group	OMXH4020	@:FNHGFIS	Oct-05
OMX Helsinki Insurance Industry Group	OMXH4030	@:FNHGINS	Oct-05
OMX Helsinki Real Estate Industry Group	OMXH4040	@:FNHGRES	Oct-05

Long Name	Identifier	Datastream Mnemonic	Start Date
OMX Helsinki Information Technology Sector	OMXH45	@:FNHEINT	Oct-05
OMX Helsinki Software & Services Industry Group	OMXH4510	@:FNHGSWS	Oct-05
OMX Helsinki Technology Hardware & Equipment Industry Group	OMXH4520	@:FNHGHEQ	Oct-05
OMX Helsinki Semiconductors & Semiconductor Equipment Industry Group	OMXH4530	@:FNHGSSE	Oct-05
OMX Helsinki Telecommunications Services Sector	OMXH50	@:FNHETEL	Oct-05
OMX Helsinki Telecommunication Services Industry Group	OMXH5010	@:FNHGTEL	Oct-05
OMX Helsinki Utilities Sector	OMXH55	@:FNHEUTL	Oct-05
OMX Helsinki Utilities Industry Group	OMXH5510	@:FNHGUTL	Oct-05

## COUNTRY AGGREGATES

Country	I/B/E/S Code	Datastream mnemonic
Argentina	IBESLA	@:ARIBES
Australia	IBESAA	@:AUIBES
Austria	IBESEA	@:OEIBES
Belgium	IBESEB	@:BGIBES
Brazil	IBESLB	@:BRIBES
Canada	IBESNC	@:CNIBES
Chile	IBESLC	@:CLIBES
China	IBESFC	@:CHIBES
Colombia	IBESLL	@:CBIBES
Croatia	IBESDC	@:CTIBES
Czech Republic	IBESEC	@:CZIBES
Denmark	IBESSD	@:DKIBES
Egypt	IBESKE	@:EYIBES
Estonia	IBESDE	@:FNIBES
Finland	IBESSF	@:FNIBES
France	IBESEF	@:FRIBES
Germany	IBESED	@:BDIBES
Greece	IBESEH	@:GRIBES
Hong Kong	IBESFH	@:HKIBES
Hungary	IBESEM	@:HNIBES
India	IBESFI	@:INIBES
Indonesia	IBESFL	@:IDIBES

Country	I/B/E/S Code	Datastream mnemonic
Ireland	IBESEZ	@:IRIBES
Israel	IBESFZ	@:ISIBES
Italy	IBSEI	@:ITIBES
Japan	IBESFJ	@:JPIBES
Jordan	IBESFR	@:JOIBES
Korea	IBESFK	@:KOIBES
Malaysia	IBESFM	@:MYIBES
Mexico	IBESLM	@:MXIBES
Mauritius	IBESKP	@:MRIBES
Morocco	IBESKM	@:MCIBES
Netherlands	IBESEN	@:NLIBES
New Zealand	IBESAN	@:NZIBES
Norway	IBESSN	@:NWIBES
Pakistan	IBESFQ	@:PKIBES
Peru	IBESLP	@:PEIBES
Philippines	IBESFP	@:PHIBES
Poland	IBESEG	@:EGIBES
Portugal	IBESEP	@:PTIBES
Romania	IBESEK	@:RMIBES
Russia	IBESER	@:RSIBES
Singapore	IBESFS	@:SGIBES
Slovakia	IBESDR	@:SXIBES
Slovenia	IBESDV	@:SJIBES
South Africa	IBESKS	@:SAIBES
Spain	IBESSE	@:ESIBES
Sri Lanka	IBESBL	@:CYIBES
Sweden	IBESSS	@:SDIBES
Switzerland	IBESSE	@:SWIBES
Taiwan	IBESFA	@:TAIBES
Thailand	IBESFT	@:THIBES
Turkey	IBESET	@:TKIBES
USA	IBESNA	@:USIBES
United Kingdom	IBESEX	@:UKIBES
Venezuela	IBESLV	@:VEIBES

## Dow Jones STOXX Indices

The Dow Jones Stoxx Indices were launched in 1999 and is the result of a partnership between Deutsche Boerse AG, Dow Jones & Company, Paris Bourse SA, and the SWX Swiss Exchange. STOXX Limited's stated product concept behind its indexes is to provide the financial industry with REAL (Rigorous, Easily tradable, Appropriate, and Liquid) European equity indexes.

The SPACE index concept is the guiding principle with which the Dow Jones STOXX SM indexes are designed and developed. This principle is as follows:

- Stable
- Predictable
- Accurate
- Consistent
- Economical

The Dow Jones STOXX SM investable stocks universe is reviewed on a quarterly basis in March, June, September, and December. Stocks selected for inclusion in the indexes come from the Dow Jones STOXX SM regional coverage and must meet the five investability criteria. Stocks that are considered for inclusion are those having a primary listing in the region or having a substantial amount of trading there, issues with only common stock characteristics (which excludes the likes of convertible notes, warrants, etc.), issues trading in euro or another European currency from within the regional universe of STOXX SM coverage, stocks with a free-float of 25% or more or have a market capitalization of at least 1 billion euro, and stocks which have had no more than 10 non-trading days within a given 3 month period.

The Dow Jones STOXX Index is a broad, free float market capitalization-weighted index of European stocks and was developed with a base value of 100 as of December 31, 1991. The Dow Jones EURO STOXX Index is a similarly broad free float market capitalization-weighted index which is restricted to euro member countries and was developed with a base value of 100 as of December 31, 1991. The Dow Jones STOXX 50 Index is a free float market capitalization-weighted index of 50 European blue-chip companies. The index was developed with a base value of 1000 as of December 31, 1991. Both the STOXX and EURO STOXX indices are broken down into 18 market sector indices. The Dow Jones EURO STOXX 50 Index is a free float market capitalization weighted index of 50 European blue-chip companies from euro-area countries.

Currently, I/B/E/S Global Aggregates has coverage for the following STOXX indexes, which are provided in both USD as well as euro.

Region	Description	I/B/E/S Code	Datastream mnemonic	Currency	Start Date
Europe	Dow Jones STOXX	STOXX	@:DJSTOX	US Dollar	Jan-99
	Dow Jones STOXX	STOXXE	@:DJSTOXXE	Euro	Jan-99
	Dow Jones EURO STOXX	STOXXEUR	@:DJEURS	US Dollar	Jan-99
	Dow Jones EURO STOXX	STOXXEUR	@:DJEURSE	Euro	Jan-99
	Dow Jones STOXX 50	STOXX50	@:DJST50	US Dollar	Jan-99
	Dow Jones STOXX 50	STOXX50E	@:DJST50E	Euro	Jan-99
	Dow Jones EURO STOXX 50	STOXXEUR50	@:DJES50	US Dollar	Jan-99
	Dow Jones EURO STOXX 50	STOXXEUR50E	@:DJES50E	Euro	Jan-99

## DOW JONES STOXX MNEMONICS

FTSE and Dow Jones joined forces to create a new industry classification covering corporate bonds and over 50,000 equities worldwide. The new classification is known as Industry Classification Benchmark (ICB) and replaced the previous classifications used by Dow Jones and FTSE.

The new classification was introduced for the series covered by I/B/E/S Global Aggregates in October 2004.

Currency	Old_long_name	New Long_name	Ticker
EUR	DJ EURO STOXX	DJ EURO STOXX	@:SDJETE
EUR	DJ EURO STOXX 50	DJ EURO STOXX 50	@:SDJ50E
EUR	DJ STOXX	DJ STOXX	@:SDJSTE
EUR	DJ STOXX 50	DJ STOXX 50	@:SST50E
USD	DJ EURO STOXX	DJ EURO STOXX	@:SDJETU
USD	DJ EURO STOXX 50	DJ EURO STOXX 50	@:SDJ50U
USD	DJ STOXX	DJ STOXX	@:SDJSTU
USD	DJ STOXX 50	DJ STOXX 50	@:SSS50U
<b>Region</b>	<b>Index name</b>		
<b>Euroland</b>	<b>EURO STOXX</b>		
EUR	DJ EURO STOXX Automobiles	DJ EURO STOXX Automobiles & Parts	@:S2ESA2E
EUR	DJ EURO STOXX Banks	DJ EURO STOXX Banks	@:S2ESB2E
EUR	DJ Euro STOXX Basic Materials	DJ Euro STOXX Basic Materials	@:S1ESBME
EUR	DJ EURO STOXX Basic Resources	DJ EURO STOXX Basic Resources	@:S2ESBAE
EUR	DJ EURO STOXX Chemicals	DJ EURO STOXX Chemicals	@:S2ESC2E
EUR	DJ EURO STOXX Conglomerates	DJ EURO STOXX Conglomerates	@:S2ESE
EUR	DJ EURO STOXX Construction	DJ EURO STOXX Construction & Materials	@:S2ESS2E
EUR	DJ Euro STOXX Consumer Cyclical	DJ Euro STOXX Consumer Services	@:S1ESCSE
EUR	DJ Euro STOXX Consumer Non-Cyclical	DJ Euro STOXX Consumer Goods	@:S1ESCGE
EUR	DJ EURO STOXX Cyclical Goods & Services	DJ EURO STOXX Travel & Leisure	@:S2ESR2E
EUR	DJ Euro STOXX Energy	DJ Euro STOXX Oil & Gas	@:S1ESO1E
EUR	DJ EURO STOXX Energy	DJ EURO STOXX Oil & Gas	@:S2ESO2E
EUR	DJ Euro STOXX Financial	DJ Euro STOXX Financials	@:S1ESFNE
EUR	DJ EURO STOXX Financial Services	DJ EURO STOXX Financial Services	@:S2ESFSE
EUR	DJ EURO STOXX Food & Beverage	DJ EURO STOXX Food & Beverage	@:S2ESFBE
EUR	DJ EURO STOXX Healthcare	DJ EURO STOXX Health Care	@:S2ESH2E
EUR	DJ Euro STOXX Healthcare	DJ Euro STOXX Health Care	@:S1ESH1E
EUR	DJ Euro STOXX Industrial	DJ Euro STOXX Industrials	@:S1ESIDE

Currency	Old_long_name	New Long_name	Ticker
EUR	DJ EURO STOXX Industrial Goods & Services	DJ EURO STOXX Industrial Goods & Services	@:S2ESIGE
EUR	DJ EURO STOXX Insurance	DJ EURO STOXX Insurance	@:S2ESINE
EUR	DJ EURO STOXX Media	DJ EURO STOXX Media	@:S2ESM2E
EUR	DJ EURO STOXX Non-Cyclical Goods & Services	DJ EURO STOXX Personal & Household Goods	@:S2ESHHE
EUR	DJ EURO STOXX Retail	DJ EURO STOXX Retail	@:S2ESRTE
EUR	DJ Euro STOXX Technology	DJ Euro STOXX Technology	@:S1ESG1E
EUR	DJ EURO STOXX Technology	DJ EURO STOXX Technology	@S2ESG2E
EUR	DJ Euro STOXX Telecommunications	DJ Euro STOXX Telecommunications	@:S1EST1E
EUR	DJ EURO STOXX Telecommunications	DJ EURO STOXX Telecommunications	@:S2EST2E
EUR	DJ Euro STOXX Utilities	DJ Euro STOXX Utilities	@:S1ESU1E
EUR	DJ EURO STOXX Utilities	DJ EURO STOXX Utilities	@S2ESU2E
<b>Euroland</b>	<b>EURO STOXX</b>		
USD	DJ EURO STOXX Automobiles	DJ EURO STOXX Automobiles & Parts	@:S2ESA2U
USD	DJ EURO STOXX Banks	DJ EURO STOXX Banks	@:S2ESB2U
USD	DJ Euro STOXX Basic Materials	DJ Euro STOXX Basic Materials	@:S1ESBMU
USD	DJ EURO STOXX Basic Resources	DJ EURO STOXX Basic Resources	@:S2ESBAU
USD	DJ EURO STOXX Chemicals	DJ EURO STOXX Chemicals	@:S2ESC2U
USD	DJ EURO STOXX Conglomerates	DJ EURO STOXX Conglomerates	@:S2ESU
USD	DJ EURO STOXX Construction	DJ EURO STOXX Construction & Materials	@:S2ESS2U
USD	DJ Euro STOXX Consumer Cyclical	DJ Euro STOXX Consumer Services	@:S1ESCSU
USD	DJ Euro STOXX Consumer Non-Cyclical	DJ Euro STOXX Consumer Goods	@:S1ESCGU
USD	DJ EURO STOXX Cyclical Goods & Services	DJ EURO STOXX Travel & Leisure	@:S2ESR2U
USD	DJ Euro STOXX Energy	DJ Euro STOXX Oil & Gas	@:S1ESO1U
USD	DJ EURO STOXX Energy	DJ EURO STOXX Oil & Gas	@:S2ESO2U
USD	DJ Euro STOXX Financial	DJ Euro STOXX Financials	@:S1ESFNU
USD	DJ EURO STOXX Financial Services	DJ EURO STOXX Financial Services	@:S2ESFSU

Currency	Old_long_name	New Long_name	Ticker
USD	DJ EURO STOXX Food & Beverage	DJ EURO STOXX Food & Beverage	@:S2ESFBU
USD	DJ EURO STOXX Healthcare	DJ EURO STOXX Health Care	@:S2ESH2U
USD	DJ Euro STOXX Healthcare	DJ Euro STOXX Health Care	@:S1ESH1U
USD	DJ Euro STOXX Industrial	DJ Euro STOXX Industrials	@:S1ESIDU
USD	DJ EURO STOXX Industrial Goods & Services	DJ EURO STOXX Industrial Goods & Services	@:S2ESIGU
USD	DJ EURO STOXX Insurance	DJ EURO STOXX Insurance	@:S2ESINU
USD	DJ EURO STOXX Media	DJ EURO STOXX Media	@:S2ESM2U
USD	DJ EURO STOXX Non-Cyclical Goods & Services	DJ EURO STOXX Personal & Household Goods	@:S2ESHHU
USD	DJ EURO STOXX Retail	DJ EURO STOXX Retail	@:S2ESRTU
USD	DJ Euro STOXX Technology	DJ Euro STOXX Technology	@:S1ESG1U
USD	DJ EURO STOXX Technology	DJ EURO STOXX Technology	@S2ESG2U
USD	DJ Euro STOXX Telecommunications	DJ Euro STOXX Telecommunications	@:S1EST1U
USD	DJ EURO STOXX Telecommunications	DJ EURO STOXX Telecommunications	@:S2EST2U
USD	DJ Euro STOXX Utilities	DJ Euro STOXX Utilities	@:S1ESU1U
USD	DJ EURO STOXX Utilities	DJ EURO STOXX Utilities	@S2ESU2U
<b>Europe</b>	<b>STOXX</b>		
EUR	DJ STOXX Automobiles	DJ STOXX Automobiles & Parts	@:S2SA2E
EUR	DJ STOXX Banks	DJ STOXX Banks	@:S2SB2E
EUR	DJ STOXX Basic Materials	DJ STOXX Basic Materials	@:S1SBME
EUR	DJ STOXX Basic Resources	DJ STOXX Basic Resources	@:S2SBAE
EUR	DJ STOXX Chemicals	DJ STOXX Chemicals	@:S2SC2E
EUR	DJ STOXX Conglomerates	DJ STOXX Conglomerates	@:S2SE
EUR	DJ STOXX Construction	DJ STOXX Construction & Materials	@:S2SS2E
EUR	DJ STOXX Consumer Cyclical	DJ STOXX Consumer Services	@:S1SCSE
EUR	DJ STOXX Consumer Non-Cyclical	DJ STOXX Consumer Goods	@:S1SCGE
EUR	DJ STOXX Cyclical Goods & Services	DJ STOXX Travel & Leisure	@:S2SR2E
EUR	DJ STOXX Energy	DJ STOXX Oil & Gas	@:S1SO1E

Currency	Old_long_name	New Long_name	Ticker
EUR	DJ STOXX Energy	DJ STOXX Oil & Gas	@:S2SO2E
EUR	DJ STOXX Financial	DJ STOXX Financials	@:S1SFNE
EUR	DJ STOXX Financial Services	DJ STOXX Financial Services	@:S2SFSE
EUR	DJ STOXX Food & Beverage	DJ STOXX Food & Beverage	@:S2SFBE
EUR	DJ STOXX Healthcare	DJ STOXX Health Care	@:S2SH2E
EUR	DJ STOXX Healthcare	DJ STOXX Health Care	@:S1SH1E
EUR	DJ STOXX Industrial	DJ STOXX Industrials	@:S1SIDE
EUR	DJ STOXX Industrial Goods & Services	DJ STOXX Industrial Goods & Services	@:S2SIGE
EUR	DJ STOXX Insurance	DJ STOXX Insurance	@:S2SINE
EUR	DJ STOXX Media	DJ STOXX Media	@:S2SM2E
EUR	DJ STOXX Non-Cyclical Goods & Services	DJ STOXX Personal & Household Goods	@:S2SHHE
EUR	DJ STOXX Retail	DJ STOXX Retail	@:S2SRTE
EUR	DJ STOXX Technology	DJ STOXX Technology	@:S1SG1E
EUR	DJ STOXX Technology	DJ STOXX Technology	@S2SG2E
EUR	DJ STOXX Telecommunications	DJ STOXX Telecommunications	@:S1ST1E
EUR	DJ STOXX Telecommunications	DJ STOXX Telecommunications	@:S2ST2E
EUR	DJ STOXX Utilities	DJ STOXX Utilities	@:S1SU1E
EUR	DJ STOXX Utilities	DJ STOXX Utilities	@S2SU2E
<b>Europe</b>	<b>STOXX</b>		
USD	DJ STOXX Automobiles	DJ STOXX Automobiles & Parts	@:S2SA2U
USD	DJ STOXX Banks	DJ STOXX Banks	@:S2SB2U
USD	DJ STOXX Basic Materials	DJ STOXX Basic Materials	@:S1SBMU
USD	DJ STOXX Basic Resources	DJ STOXX Basic Resources	@:S2SBAU
USD	DJ STOXX Chemicals	DJ STOXX Chemicals	@:S2SC2U
USD	DJ STOXX Conglomerates	DJ STOXX Conglomerates	@:S2SU
USD	DJ STOXX Construction	DJ STOXX Construction & Materials	@:S2SS2U
USD	DJ STOXX Consumer Cyclical	DJ STOXX Consumer Services	@:S1SCSU
USD	DJ STOXX Consumer Non-Cyclical	DJ STOXX Consumer Goods	@:S1SCGU
USD	DJ STOXX Cyclical Goods & Services	DJ STOXX Travel & Leisure	@:S2SR2U
USD	DJ STOXX Energy	DJ STOXX Oil & Gas	@:S1SO1U
USD	DJ STOXX Energy	DJ STOXX Oil & Gas	@:S2SO2U

Currency	Old_long_name	New Long_name	Ticker
USD	DJ STOXX Financial	DJ STOXX Financials	@:S1SFNU
USD	DJ STOXX Financial Services	DJ STOXX Financial Services	@:S2SFSU
USD	DJ STOXX Food & Beverage	DJ STOXX Food & Beverage	@:S2SFBU
USD	DJ STOXX Healthcare	DJ STOXX Health Care	@:S2SH2U
USD	DJ STOXX Healthcare	DJ STOXX Health Care	@:S1SH1U
USD	DJ STOXX Industrial	DJ STOXX Industrials	@:S1SIDU
USD	DJ STOXX Industrial Goods & Services	DJ STOXX Industrial Goods & Services	@:S2SIGU
USD	DJ STOXX Insurance	DJ STOXX Insurance	@:S2SINU
USD	DJ STOXX Media	DJ STOXX Media	@:S2SM2U
USD	DJ STOXX Non-Cyclical Goods & Services	DJ STOXX Personal & Household Goods	@:S2SHHU
USD	DJ STOXX Retail	DJ STOXX Retail	@:S2SRTU
USD	DJ STOXX Technology	DJ STOXX Technology	@:S1SG1U
USD	DJ STOXX Technology	DJ STOXX Technology	@S2SG2U
USD	DJ STOXX Telecommunications	DJ STOXX Telecommunications	@:S1ST1U
USD	DJ STOXX Telecommunications	DJ STOXX Telecommunications	@:S2ST2U
USD	DJ STOXX Utilities	DJ STOXX Utilities	@:S1SU1U
USD	DJ STOXX Utilities	DJ STOXX Utilities	@S2SU2U

## FTSE ALL-WORLD DEVELOPED INDICES

The indices of the FTSE All-World Index Series were launched in 1986 and are owned and managed by FTSE, the global index provider. The objective of the FTSE All-World Index series is to create and maintain a series of high-quality indices covering the international equity market for use as a benchmark by the global investment community. In pursuit of this objective, FTSE has sought to establish the Indices as:

Comprehensive - Consistent - Flexible - Accurate - Investible – Transparent – Predictable - Representative - User-driven

The constituents selected for inclusion to the FTSE All-World Index form the base universe for eligible constituents in most FTSE indices. The ideal in selecting constituent stocks is to capture 90-95 per cent of the equity available in any country (the "investible universe") after rigorous investability screens have been applied.

The main FTSE All-World Indices are based at 100 on 31 December 1986.

FTSE indexes are used extensively by investors world-wide for investment analysis, performance measurement, asset allocation and for creating a wide range of index tracking funds. Committees of senior fund managers, derivatives experts, actuaries and experienced practitioners independently review all changes to the indexes ensuring that they are accurate, timely and without bias.

The FT/S&P Actuaries World Indices, now discontinued, are also available.

Region/Country	I/B/E/S Code	Datastream mnemonic	Currency	Start Date
Americas	FTRA	@:R1FTSP	US Dollar	Jan-96
Euro-Pacific	FTRP	@:R7FTSP	US Dollar	Jan-96
Europe	FTRE	@:R2FTSP	US Dollar	Jan-96
Europe Ex UK	FTRK	@:R5FTSP	US Dollar	Jan-96
Nordic	FTRS	@:R8FTSP	US Dollar	Jan-96
North America	FTRN	@:R6FTSP	US Dollar	Jan-96
Pacific Basin	FTRF	@:R3FTSP	US Dollar	Jan-96
Pacific Ex Jp	FTRJ	@:R4FTSP	US Dollar	Jan-96
World	FTWL	@:W3FTSP	US Dollar	Jan-96
World Ex Jp	FTWJ	@:W1FTSP	US Dollar	Jan-96
World Ex SA	FTWS	@:W4FTSP	US Dollar	Jan-96
World Ex UK	FTWK	@:W2FTSP	US Dollar	Jan-96
World Ex US	FTWU	@:W5FTSP	US Dollar	Jan-96
Australia	FTAA	@:AUFTSP	Australian Dollar	Jan-96
Austria	FTEA	@:OEFTSP	Austrian Schilling/Euro	Jan-96
Belgium	FTEB	@:BGFTSP	Belgian Franc/Euro	Jan-96
Brazil	FTLB	@:BRFTSP	US Dollar/Brazilian Real	Jan-96
Canada	FTNC	@:CNFTSP	Canadian Dollar	Jan-96
Denmark	FTSD	@:DKFTSP	Danish Krone	Jan-96
Finland	FTSF	@:FNFTSP	Finnish Markka/Euro	Jan-96
France	FTEF	@:FRFTSP	French Franc/Euro	Jan-96
Germany	FTED	@:BDFTSP	Deutschmark/Euro	Jan-96
Hong Kong	FTFH	@:HKFTSP	Hong Kong Dollar	Jan-96
Indonesia	FTFL	@:IDFTSP	Indonesian Rupiah	Jan-96
Ireland	FTEZ	@:IRFTSP	Irish Pence/Euro	Jan-96
Italy	FTEI	@:ITFTSP	Italian Lira/Euro	Jan-96
Japan	FTFJ	@:JPFTSP	Japanese Yen	Jan-96
Malaysia	FTFM	@:MYFTSP	Malaysian Ringgit	Jan-96
Mexico	FTLM	@:MXFTSP	New Mexican Peso	Jan-96
Netherlands	FTEN	@:NLFTSP	Dutch Guilder/Euro	Jan-96
New Zealand	FTAN	@:NZFTSP	New Zealand Dollar	Jan-96
Norway	FTSN	@:NWFTSP	Norwegian Krone	Jan-96
Philippines	FTFP	@:PHFTSP	Philippine Peso	Jan-96
Singapore	FTFS	@:SGFTSP	Singapore Dollar	Jan-96
South Africa	FTKS	@:SAFTSP	South African Rand	Jan-96
Spain	FTEE	@:ESFTSP	Spanish Peseta/Euro	Jan-96

Region/Country	I/B/E/S Code	Datastream mnemonic	Currency	Start Date
Sweden	FTSS	@:SDFTSP	Swedish Krona	Jan-96
Switzerland	FTES	@:SWFTSP	Swiss Franc	Jan-96
Thailand	FTFT	@:THFTSP	Thai Baht	Jan-96
United Kingdom	FTEX	@:UKFTSP	British Pence	Jan-96
United States	FTNA	@:USFTSP	US Dollar	Jan-96

## TSE INTERNATIONAL MNEMONICS

This section gives sector and industry codes and mnemonics for FTSE International World Equity Indices and tells you how to build complete I/B/E/S codes and Datastream mnemonics. History is available from January 1995 except for markets where I/B/E/S company coverage commences after this date.

### Building I/B/E/S codes

Up to 8 characters.

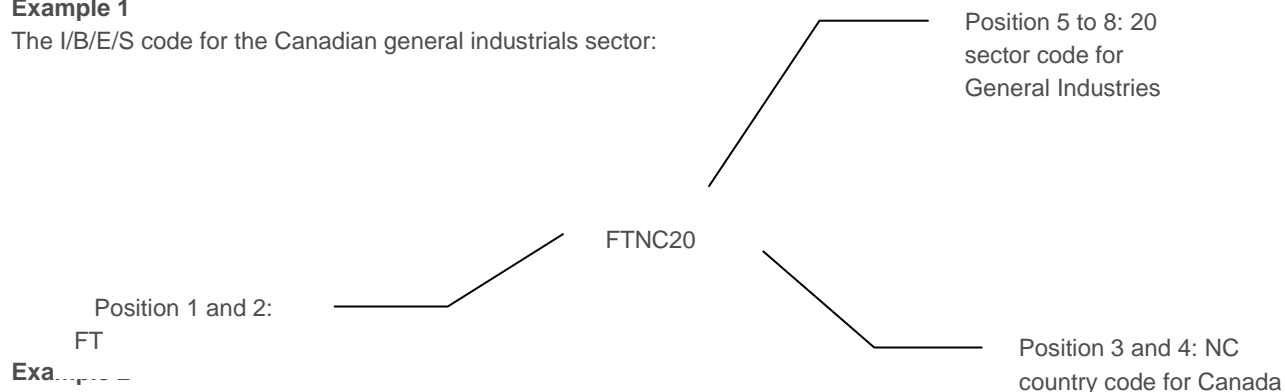
Position 1 & 2: FT

Position 3 & 4: 2 digit I/B/E/S country code. See page 97 for a full listing.

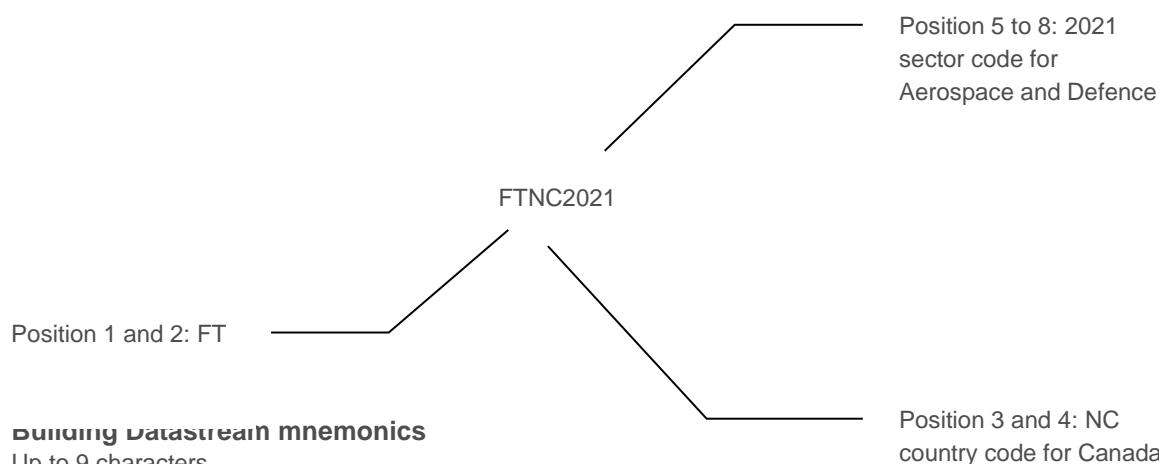
Position 5 to 8: 2 digit sector code or 4 digit industry code

#### Example 1

The I/B/E/S code for the Canadian general industrials sector:



The I/B/E/S code for the Canadian aerospace defence industry:



### Building Datastream mnemonics

Up to 9 characters

Position 1 & 2: @:

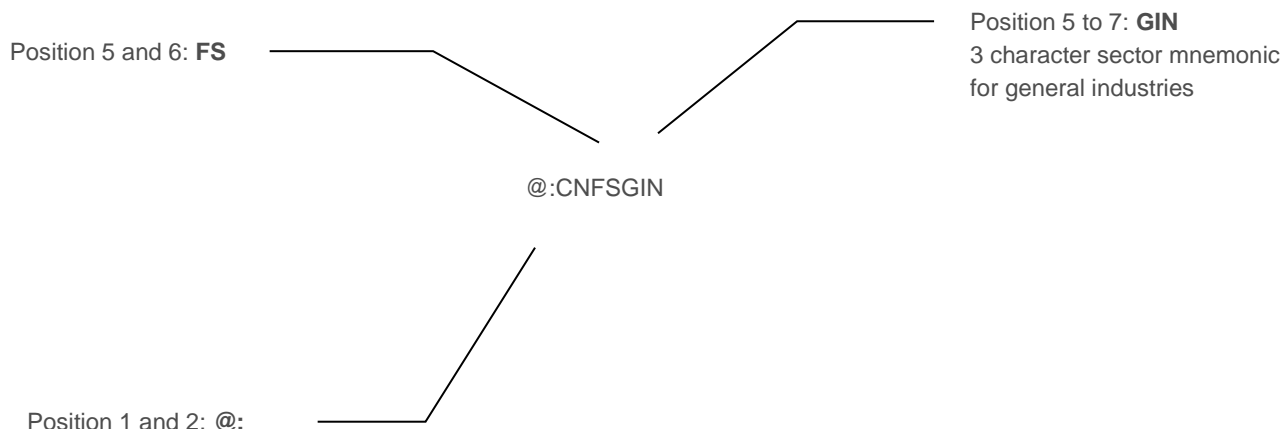
Position 3 & 4: Datastream country mnemonic. See page 97 for a full listing.

Position 5 & 6: FS

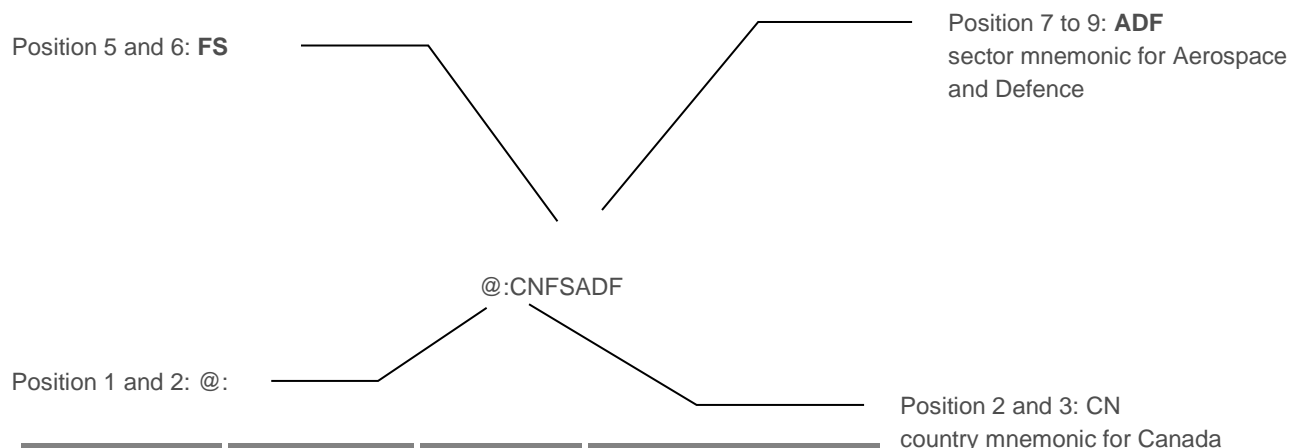
Position 7 to 10: 3 character sector or 4 character industry code

**Example 1**

The Datastream mnemonic for the Canadian general industrials sector:

**Example 2**

The Datastream mnemonic for the Canadian aerospace and defence industry:



Industry (level 1) long name	Short name	Datastream mnemonic	Long name	Sector (level 3) short name	DS Mnemonic
Oil & Gas	Oil & Gas	RSC	Oil & Gas Producers	Oil&GasProd	OGS
			Oil Equipment, Services & Distribution	Oil/Eq Svs/Dst	OSD
Basic Materials	BASIC MATS	BAI	Chemicals	Chems	CHL
			Forestry & Paper	For/Pap	FRP
			Industry Metals	IndlMtls	SOM
			Mining	Mining	MIN
Industrials	INDLS	GIN	Construction & Materials	Con&Mat	CNB
			Aerospace & Defence	Aeros/Def	ADF
			General Industrials	GenIndls	DIV
			Electronic & Electrical Equipment	ElectroElecEq	EEE
			Industrial Engineering	IndlEngr	EGM
			Industrial Transportation	IndlTrnspt	TRN

Industry (level 1) long name	Short name	Datastream mnemonic	Long name	Sector (level 3) short name	DS Mnemonic
			Support Services	SptSvs	SER
Consumer Goods	CNSMR GDS	CGO	Automobiles & Parts	Automob&Parts	ATM
			Beverages	Bevs	BEV
			Food Producers	FdProds	FOP
			Household Goods	HHGds	HGS
			Leisure Goods	LeisGds	HGT
			Personal Goods	PsnlGds	PCH
			Tobacco	Tob	TOB
Health Care	HEALTHCARE	NCG	Health Care Equipment & Services	H/C EqSvs	HEL
			Pharmaceuticals & Biotechnology	PharmBio	PHA
Consumer Services	CNSMR SVS	CYS	Food & Drug Retailers	FdDrug Rtl	FDR
			General Retailers	GnlRtl	GRT
			Media	Mda	MEP
			Travel & Leisure	Trvl&Leis	LEH
Telecommunication	TELECOM	NCS	Fixed Line Telecommunications	FxdLineT/Cm	TEL
			Mobile Telecommunications	MobT/Cm	MTL
Utilities	UTILS	UTS	Electricity	Elty	MTL
			Gas, Water & Multiutilities	Gs/Wt/MltUtil	UTO
Financials	FINLS	FIN	Banks	Bks	BNK
			Nonlife Insurance	NonlifeInsur	INS
			Life Insurance	LifInsur	LAS
			Real Estate	RealEstate	RES
			General Finance	Gnl Finl	SOF
			Equity Investment Instruments	Eqt Ivst Ins	IVC
			Nonequity Investment Instruments	NonEq IvstIns	NII
	TECH	INF	Software & computer Services	S/W & Svs	SCS
			Technology Hardware & Equipment	Tch H/W/Eq	ITH

## FT/S&P ACTUARIES MNEMONICS

This section gives mnemonics for the FT/S&P Sector and Industry indices and tells you how to build complete I/B/E/S codes and Datastream mnemonics.

Please note that FTSE International launched new sector and industry classification series in 1999.

The FT/S&P Actuaries indices were subsequently discontinued.

### Building I/B/E/S Codes

Up to 10 characters

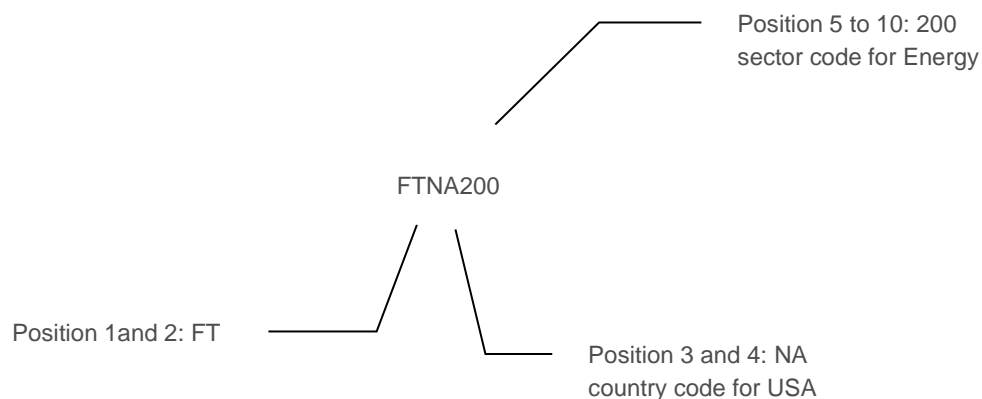
Position 1 & 2: FT

Position 3 & 4: 2 digit I/B/E/S country code. See page 97 for a full listing.

Position 5 to 10: 3 character sector or 6 digit industry code.

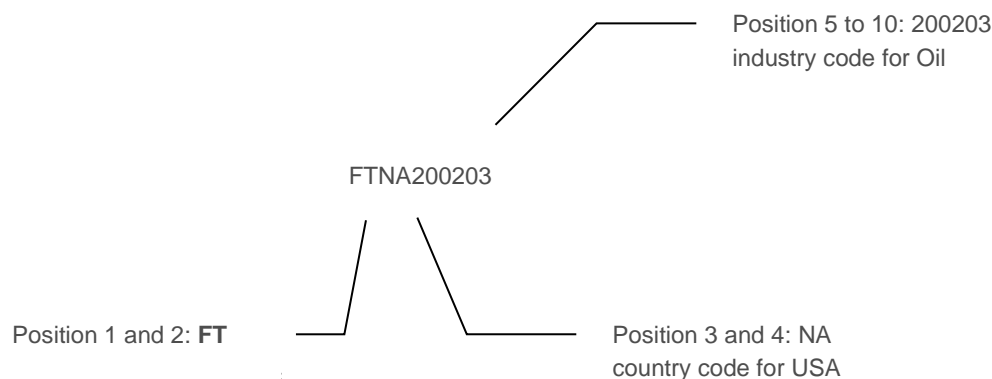
#### Example 1:

The I/B/E/S code for the US Energy sector **FTNA200**.



#### Example 2:

The I/B/E/S code for the US Oil industry **FTNA200203**.



### Building Datastream Mnemonics

Up to 9 characters

Position 1 & 2: @:

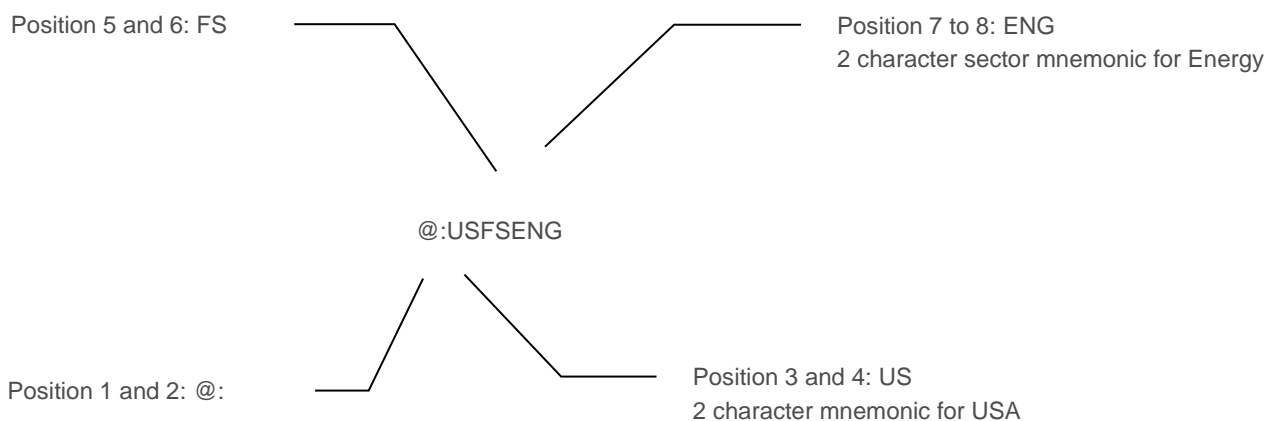
Position 3 & 4: Datastream country mnemonic. See page 97 for a full listing.

Position 5 & 6: FS

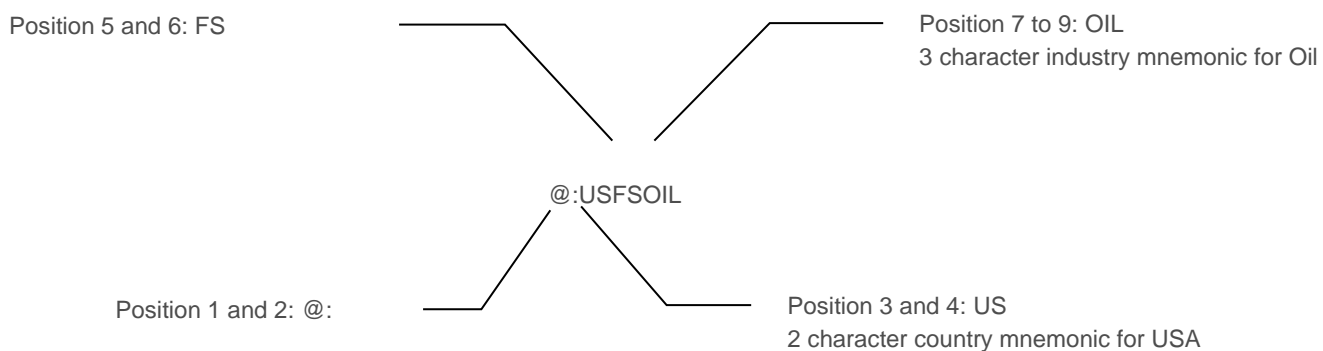
Position 7 to 10: 2 to 4 character sector mnemonic or 2 to 4 character industry mnemonic.

#### Example 1:

The Datastream mnemonic for the US Energy sector **@:USFSENG**.

**Example 2:**

The Datastream mnemonic for the US Oil sector **@:USFSOIL**.



Sector Name	I/B/E/S Sector Code	Datastream Sector mnemonic	Industry Name	I/B/E/S Industry Code	Datastream Industry mnemonic
Financing, Insurance & Real Est.	100	FIR	Commercial Banks and Other Banks	100112	CBB
			Financial Institutions & Services	100120	FIS
			Insurance - Life, Agents & Brokers	100140	LAB
			Insurance - Multiline, Property & Casualty	100150	MDC
			Real Estate	100161	RES
			Diversified Holding Companies	100171	DHC

Sector Name	I/B/E/S Sector Code	Datastream Sector mnemonic	Industry Name	I/B/E/S Industry Code	Datastream Industry mnemonic
Energy	200	ENG	Oil	200203	OIL
			Other Energy	200205	OEN
Utilities	220	UT or UTS	Utilities	220U20	UTL
Transportation & Storage	300	TRS	Transportation & Storage	300310	TPS
Consumer Goods/Services	400	CGS	Automobiles	400401	ATM
			Household Durables & Appliances	400402	HDA
			Diversified Consumer Goods & Services	400406	DCG
			Textile & Clothing	400410	TXC
			Beverage Industries & Tobacco Manufacturers	400420	BIT
			Health & Personal Care	400430	HPC
			Food & Grocery Products	400450	FGP
			Entertainment, Leisure & Toys	400460	ELT
			Media	400470	MED
			Business Services & Computer Software	400480	BSC
			Retail Trade	400490	RTD
			Wholesale Trade	400510	WST
Capital Goods	500	CGD	Aerospace & Defense	500520	ADF
			Comp., Commun. & Office Equipment	500530	CCO
			Electrical Equipment	500541	ELE
			Electronics & Instrumentation	500550	ELI
			Machinery & Engineering Services	500560	MES
			Auto Components	500570	ACM
			Diversified Industrials	500591	DIV
			Heavy Engineering & Shipbuilding	500592	HES
Basic Industries	600	BAI	Construction & Building Materials	600610	CNB
			Chemicals	600620	CHL
			Mining, Metals & Minerals	600630	MMM
			Precious Metals & Minerals	600641	PMM
			Forestry & Paper Products	600650	FRP

Sector Name	I/B/E/S Sector Code	Datastream Sector mnemonic	Industry Name	I/B/E/S Industry Code	Datastream Industry mnemonic
			Fabricated Metal Products	600670	FMP

## MORGAN STANLEY CAPITAL INTERNATIONAL INDICES

The Morgan Stanley Capital International (MSCI) Indices are market value weighted indices designed to measure the performance of the stock markets of the USA, Europe, Canada, Australia and the Far East.

The indices share a common base of January 1, 1970 = 100.

Index		I/B/E/S Code	Datastream mnemonic	Currency	Start Date	MSCI series
All Countries	All Countries Europe	MSCIRE	@:M3EROP	US Dollar	Dec-87	MSEUROL
	All Countries Far East-ex-Japan	MSCIRN	@:M3FEXJ	US Dollar	Dec-87	MSCXJFL
	North America	MSCINTHA	@:M1NAMER	US Dollar	Dec-87	MSNAMRL
	Nordic Countries	MSCINORD	@:M1NORD	US Dollar	Dec-87	MSNORDL
	All Countries World	MSCIWL	@:M3WRDL	US Dollar	Dec-87	MSACWFL
	AC Golden Dragon	MSCIRG	@:GDMSCI	US Dollar	Jan-90	MSGDRAL
	AC World EX EMU	MSCIWB	@:WIMSCI	US Dollar	May-01	MSCWEMUL
World	EAFE	MSCIEAFE	@:M1EAFE	US Dollar	Dec-87	MSEAFRL
	EAFE + Canada	MSCIEACA	@:M1EAFEC	US Dollar	Dec-87	MSEAFCL
	EAFE + Emerging Markets	MSCIEAEM	@:M1EFEE	US Dollar	Dec-87	MSEEMFL
	EAFE-ex-UK	MSCIEAGB	@:M1EAFEU	US Dollar	Dec-87	MSAXUKL
	EASEA (EAFE-ex-Japan)	MSCIEAJP	@:M1EASEA	US Dollar	Dec-87	MSEAXJL
	EMU	MSCIEMUE	@:M1EMU	US Dollar	Dec-87	MSEUMIL
	EU	MSCIEUNI	@:M1ECOM	US Dollar	Dec-87	MSECOML
	EMU-ex-Germany	MSCIEMUD	@:M1EMUXG	US Dollar	Dec-87	MSEMUGL
	Europe	MSCIEURO	@:M1EROP	US Dollar	Dec-87	MSEROPL
	Europe-ex-UK	MSCIEUGB	@:M1EURXU	US Dollar	Dec-87	MSEXUKL
	Europe-ex-UK-ex-Switzerland	MSCIEUUS	@:M1ERXUS	US Dollar	Dec-87	MSEXSUL
	Europe-ex-EMU	MSCIR8	@:EEMSCI	US Dollar	May-01	MSEXEML
	Far East	MSCIFEAS	@:M1FARE	US Dollar	Dec-87	MSFARFL
	G7 Index	MSCIR7	@:G7MSCI	US Dollar	May-01	MSCIG7L
	Kokusai (World-ex-Japan)	MSCIWIJP	@:M1KOKUS	US Dollar	Dec-87	MSWXJPL
	Pacific	MSCIPACI	@:M1PAC	US Dollar	Dec-87	MSPCFFL
	Pacific-ex-Japan	MSCIPAJP	@:M1PACXJ	US Dollar	Dec-87	MSPXJFL
	The World	MSCIWD	@:M1WRDL	US Dollar	Dec-87	MSWLDLFL

Index		I/B/E/S Code	Datastream mnemonic	Currency	Start Date	MSCI series
	The World-ex-UK	MSCIWIGB	@:M1WLDXU	US Dollar	Dec-87	MSWXUKL
	The World-ex-USA	MSCIWIUS	@:M1WLDXA	US Dollar	Dec-87	MSWXUSL
	The World-ex-Australia	MSCIWS	@:WAMSCI	US Dollar	May-01	MSWXAUL
	The World-ex-Europe	MSCIWG	@:WCMSCI	US Dollar	May-01	MSWXEUL
Emerging Markets	Emerging Markets	MSCIEMGL	@:M2EMG	US Dollar	Dec-87	MSEMKFL
	Emerging Markets Asia	MSCIEMAS	@:M2ASIA	US Dollar	Dec-87	MSEMFAL
	Emerging Markets Eastern Europe	MSCIEMEA	@:M2EEUR	US Dollar	Dec-87	MSEEEUL
	Emerging Markets Europe	MSCIEMEU	@:M2EUR	US Dollar	Dec-87	MSEEURL
	Em. Mkts. Europe & Middle East	MSCIEUMI	@:M2EURME	US Dollar	Dec-87	MSEMEAL
	Emerging Markets Far East	MSCIEMFE	@:M2FARE	US Dollar	Dec-87	MSEFFEL
	Emerging Markets Latin America	MSCIEMLA	@:M2LATAM	US Dollar	Dec-87	MSEFLAL

Index	I/B/E/S Code	Datastream mnemonic	Currency	Start Date	MSCI Series
Argentina	MSCILA	@:ARMSCIP	Argentine Peso	Jul-92	MSARGTL
Australia	MSCIAA	@:AUMSCIP	Australian Dollar	Dec-87	MSAUSTL
Austria	MSCIEA	@:OEMSCIP	Austr. Schilling/Euro	Dec-87	MSASTRL
Belgium	MSCIEB	@:BGMSCIP	Belgian Franc/Euro	Dec-87	MSBELGL
Brazil	MSCILB	@:BRMSCIP	US Dollar/Brazilian Real	Mar-98	MSBRAZL
Canada	MSCINC	@:CNMSCIP	Canadian Dollar	Dec-87	MSCNDAL
Chile	MSCILC	@:CLMSCIP	Chilean Peso	Jan-93	MSCHILL
China	MSCIFC	@:CHMSCIP	China Renminbi	Nov-95	MSCHINL
Colombia	MSCILL	@:CBMSCIP	Colombian Peso	Jun-94	MSCOLML
Czech Republic	MSCIEC	@:CZMSCIP	Czech Koruna	Mar-98	MSCZCHL
Denmark	MSCISD	@:DKMSCIP	Danish Krone	Dec-87	MSDNMKL
Finland	MSCISF	@:FNMSCIP	Finnish Markka/Euro	Dec-87	MSFINDL
France	MSCIEF	@:FRMSCIP	French Franc/Euro	Dec-87	MSFRNCC
Germany	MSCIED	@:BDMSCIP	Deutschmark / Euro	Dec-87	MSGERML
Greece	MSCIEH	@:GRMSCIP	Greek Drachma	Jan-93	MSGDEEL
Hong Kong	MSCIFH	@:HKMSCIP	Hong Kong Dollar	Dec-87	MSHGKGL
Hungary	MSCIEM	@:HNMSCIP	Hungarian Forint	Mar-98	MSHUNGL
Ireland	MSCIEZ	@:IRMSCIP	Irish Pence/Euro	Dec-87	MSEIREL
India	MSCIFI	@:INMSCIP	Indian Rupee	Jul-87	MSINDL
Indonesia	MSCIFL	@:IDMSCIP	Indonesian Rupiah	Jun-90	MSINDFL
Israel	MSCIFZ	@:ISMSCIP	Israeli Shekel	Aug-95	MSISRAL
Israel Domestic	MSCIIL	@:ISMSCID	Israeli Shekel	Aug-95	MSISRDL
Israel Non-Domestic	MSCIXA	@:ISMSCIN	US Dollar	Jul-95	MSISNDL
Italy	MSCIEI	@:ITMSCIP	Italian Lira/Euro	Dec-87	MSITALL
Japan	MSCIFJ	@:JPMSCIP	Japanese Yen	Dec-87	MSJPANL
Korea	MSCIFK	@:KOMSCIP	South Korean Won	Feb-88	MSKOREL
Malaysia	MSCIFM	@:MYMSCIP	Malaysian Ringgit	Dec-87	MSMALFL
Mexico	MSCILM	@:MXMSCIP	Mexican Peso	May-92	MSMEXFL
Netherlands	MSCIEN	@:NLMSCIP	Dutch Guilder/Euro	Dec-87	MSNETHL
New Zealand	MSCIAN	@:NZMSCIP	New Zealand Dollar	Dec-87	MSNZEAL
Norway	MSCISN	@:NWMSCIP	Norwegian Krone	Dec-87	MSNWAYL
Pakistan	MSCIFQ	@:PKMSCIP	Pakistan Rupee	Jan-93	MSPAKIL
Peru	MSCILP	@:PEMSCIP	US Dollar	Jun-94	MSPERUL
Philippines	MSCIFP	@:PHMSCIP	Philippine Peso	Jan-88	MSPHLFL
Poland	MSCIEG	@:POMSCIP	Polish Zloty	Jun-95	MSPLNDL
Portugal	MSCIEP	@:PTMSCIP	Portuguese Escudo/ Euro	Dec-87	MSPORDL

Index	I/B/E/S Code	Datastream mnemonic	Currency	Start Date	MSCI Series
Russia	MSCIER	@:RSMSCIP	US Dollar	Mar-98	MSRUSSL
Singapore	MSCIFS	@:SGMSCIP	Singapore Dollar	Dec-87	MSSNGFL
South Africa	MSCIKS	@:SAMSCIP	South African Rand	Jan-93	MSSARFL
Spain	MSCIEE	@:ESMSCIP	Spanish Peseta/ Euro	Dec-87	MSSPANL
Sri Lanka	MSCIBL	@:CYMSCIP	Sri Lankan Rupee	Jun-94	MSSRILL
Sweden	MSCISS	@:SDMSCIP	Swedish Krona	Dec-87	MSSWDNL
Switzerland	MSCIES	@:SWMSCIP	Swiss Franc	Dec-87	MSSWITL
Taiwan	MSCIFA	@:TAMSCIP	Taiwan Dollar	Jan-88	MSTAIWL
Thailand	MSCIFT	@:THMSCIP	Thai Baht	Jan-88	MSTHAFL
Turkey	MSCIET	@:TKMSCIP	Turkish Lira	Dec-87	MSTURKL
United Kingdom	MSCIEX	@:UKMSCIP	British Pence	Dec-87	MSUTDKL
United States	MSCINA	@:USMSCIP	U.S. Dollar	Dec-87	MSUSAML
Venezuela	MSCILV	@:VEMSCIP	Venezuelan Bolivar	Jun-97	MSVENFL
Egypt	MSCIKE	@:EYMSCIP	Egyptian Pound	Jan-01	MSEGYTP
Morocco	MSCIKM	@:MCMSCIP	Moroccan Dirham	Jan-01	MSMORCL
Jordan	MSCIFR	@:JOMSCIP	Jordanian Dinar	Jan-00	MSJORDL

## MSCI MNEMONICS: GICS

This section gives mnemonics for the MSCI GICS sector, industry group, and industry indices and informs you the generic method for building complete I/B/E/S codes and Datastream mnemonics for individual countries.

World, world developed and world emerging markets indices codes and mnemonics are constructed differently; complete codes are given in the table on page 97.

The I/B/E/S codes and Datastream mnemonics within individual countries are constructed as follows:

### Building I/B/E/S Codes for individual countries

Up to 10 characters

Position 1 and 2: MS

Position 3 and 4: I/B/E/S country code. See page 97 for a full listing.

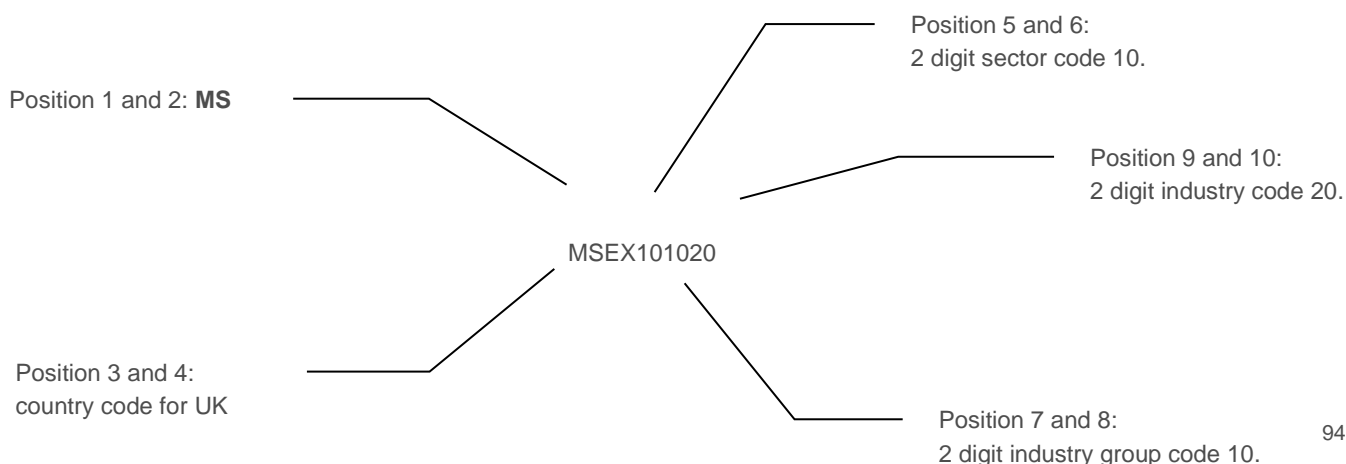
Position 5 and 6: 2 digit sector code

Position 7 and 8: 2 digit industry group code

Position 9 and 10: 2 digit industry code

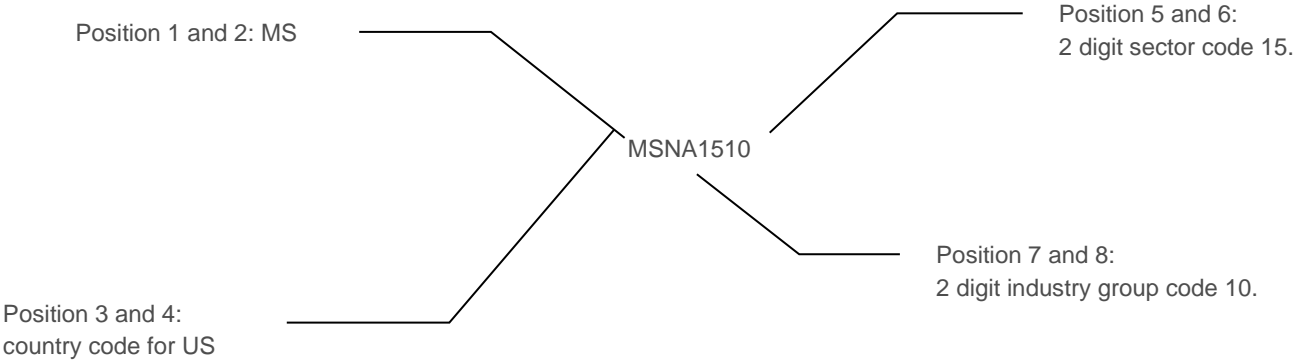
#### Example 1

The I/B/E/S code for the UK oil, gas and consumable fuel industry **MSEX101020**.



Example 2

The I/B/E/S code for the US industry group Materials **MSNA1510**.



**Building Datastream mnemonics for individual countries**

Up to 8 characters

Position 1 and 2: @:

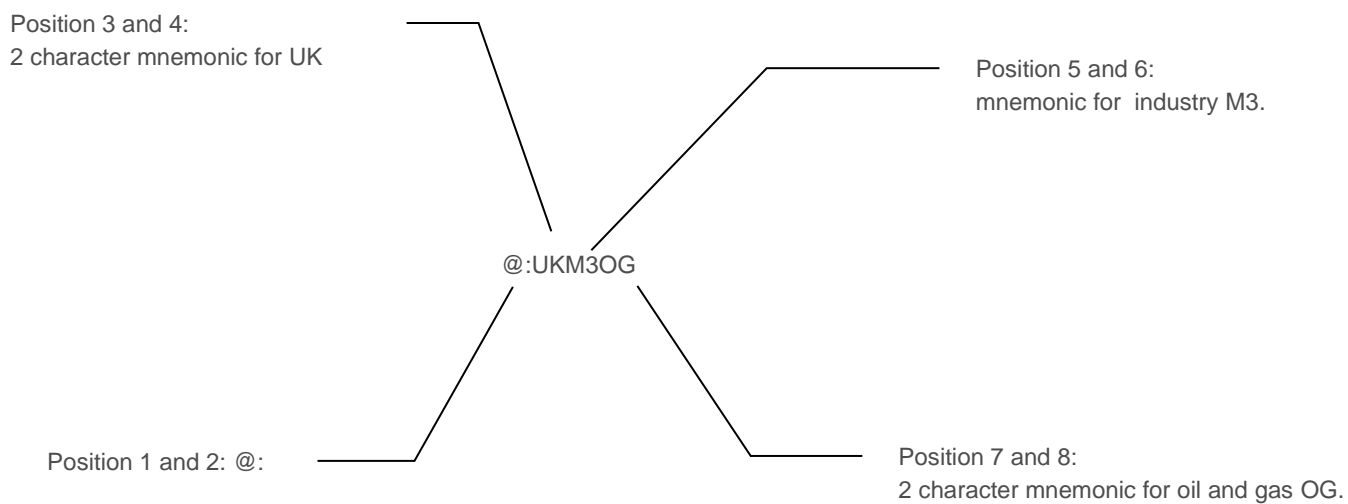
Position 3 and 4: Datastream country code. See page 97 for a full listing.

Position 5 and 6: M1/M2/M3 for either sector, group or industry

Position 7 and 8: DS classification code

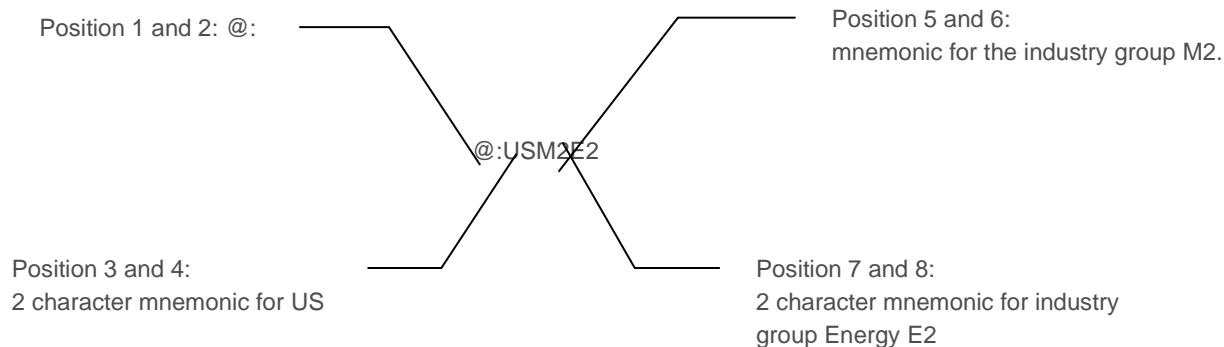
**Example 1**

The Datastream mnemonic code for the UK oil , gas and consumable fuel industry @:UKM3OG.



**Example 2**

The Datastream mnemonic code for the US industry group Energy @:USM2E2.



Sector	I/B/E/S sector code	DS sector mnemonic	Industry group	I/B/E/S Industry group code	DS Industry group mnemonic	Industry	I/B/E/S Industry code	DS Industry mnemonic
Energy	10	M1E1	Energy	1010	M2E2	Energy Equipment & Services	101010	M3ES
						Oil, Gas & Consumable Fuels	101020	M3OG
Materials	15	M1M1	Materials	1510	M2M2	Chemicals	151010	M3CH
						Construction Materials	151020	M3CM
						Containers & Packaging	151030	M3CT
						Metals & Mining	151040	M3MM
						Paper & Forest Products	151050	M3PF
Industrials	20	M1ID	Capital Goods	2010	M2CG	Aerospace & Defense	201010	M3AD
						Building Products	201020	M3BP
						Construction & Engineering	201030	M3CN
						Electrical Equipment	201040	M3EE
						Industrial Conglomerates	201050	M3IC
						Machinery	201060	M3MC
						Trading Companies & Distributors	201070	M3TC

Sector	I/B/E/S sector code	DS sector mnemonic	Industry group	I/B/E/S Industry group code	DS Industry group mnemonic	Industry	I/B/E/S Industry code	DS Industry mnemonic
			Commercial Services & Supplies	2020	M2C2	Commercial Services & Supplies	202010	M3C3
			Transportation	2030	M2TR	Air Freight & Logistics	203010	M3AF
						Airlines	203020	M3AL
						Marine	203030	M3MA
						Road & Rail	203040	M3RR
						Transportation Infrastructure	203050	M3TI

Sector	I/B/E/S sector code	DS sector mnemonic	Industry group	I/B/E/S Industry group code	DS Industry group mnemonic	Industry	I/B/E/S Industry code	DS Industry mnemonic
Consumer Discretionary	25	M1CD	Automobiles & Components	2510	M2AC	Auto Components	251010	M3AU
						Automobiles	251020	M3AM
			Consumer Durables & Apparel	2520	M2CA	Household Durables	252010	M3HD
						Leisure Equipment & Products	252020	M3LE
						Textiles, Apparel & Luxury Goods	252030	M3TA
			Consumer Services	2530	M2HR	Hotels, Restaurants & Leisure	253010	M3HR
						Diversified Consumer Services	253020	M3DC
			Media	2540	M2MD	Media	254010	M3ME
			Retailing	2550	M2RT	Distributors	255010	M3DI
						Internet & Catalogue Retail	255020	MENT
						Multiline Retail	255030	M3MR
						Speciality Retail	255040	M3SR
Consumer Staples	30	M1CS	Food & Staples Retailing	3010	M2FD	Food & Staples Retailing	301010	M3FD
			Food, Beverage & Tobacco	3020	M2FB	Beverages	302010	M3BV
						Food Products	302020	M3FP
						Tobacco	302030	M3TB

Sector	I/B/E/S sector code	DS sector mnemonic	Industry group	I/B/E/S Industry group code	DS Industry group mnemonic	Industry	I/B/E/S Industry code	DS Industry mnemonic
			Household & Personal Products	3030	M2HH	Household Products	303010	M3HP
						Personal Products	303020	M3PP
Health Care	35	M1HC	Health Care Equipment & Services	3510	M2HE	Health Care Equipment & Supplies	351010	M3HS
						Health Care Providers & Services	351020	M3PS
						Health Care Technology	351030	M3HT
			Pharmaceuticals, Biotechnology & Life Sciences	3520	M3PB	Biotechnology	352010	M3BI
						Pharmaceuticals	352020	M3PH
						Life Sciences Tools & services	352030	M3LS
Financials	40	M1FN	Banks	4010	M2B2	Commercial Banks	401010	M3B3
						Thriffs & Mortgage Finance	401020	M3TM
			Diversified Financials	4020	M2D2	Diversified Financial Services	402010	M3D3
						Consumer Finance	402020	M3CF
			Insurance	4030	M2I2	Insurance	403010	M3I3
			Real Estate	4040	M2R2	Real Estate Investment Trusts (REITS)	404020	M3RE
						Real Estate Management & Development	404030	M3RM
Information Technology	45	M1IT	Software & Services	4510	M2SS	Internet Software & Services	451010	M3NS
						IT Services	451020	M3IS
						Software	451030	M3SW
			Technology Hardware & Equipment	4520	M2TH	Communications Equipment	452010	M3CE
						Computers & Peripherals	452020	M3CP

Sector	I/B/E/S sector code	DS sector mnemonic	Industry group	I/B/E/S Industry group code	DS Industry group mnemonic	Industry	I/B/E/S Industry code	DS Industry mnemonic
						Electronic Equipment & Instruments	452030	M3EI
						Office Electronics	452040	M3OE
			Semiconductor-s & Semiconductor Equipment	4530	M2S2	Semiconductors & Semiconductor Equipment	453010	M3SE
Telecommu- ication Services	50	M1T1	Telecommu- ication Services	5010	M2T2	Diversified Telecommu- ication Services	501010	M3DT
						Wireless Telecommu- ication Services	501020	M3WT
Utilities	55	M1U1	Utilities	5510	M2U2	Electric Utilities	551010	M3EU
						Gas Utilities	551020	M3GU
						Multi-Utilities	551030	M3MU
						Water Utilities	551040	M3WU
						Independent Power Producers & Energy Traders	551050	M3IP

### MSCI Sector and Industry Classification Schema (GICS system)

	Sector	I/B/E/S Sector Code	Datastream Sector Mnemonic	Industry Group	IBES Industry Group Code	IBES Industry Group Mnemonic
WORLD			MSCI WL			
	Energy	MSWL10	@:AFM1E1	Energy	MSWL1010	@:AFM2E2
	Materials	MSWL15	@:AFM1M1	Materials	MSWL1510	@:AFM2M2
	Industrials	MSWL20	@:AFM1IO	Capital Goods	MSWL2010	@:AFM2CG
				Commercial Services & Supplies	MSWL2020	@:AFM2C2
				Transportation	MSWL2030	@:AFM2TR
	Consumer Discretionary	MSWL25	@:AFM1CD	Automobiles & Components	MSWL2510	@:AFM2AC
				Consumer Durables & Apparel	MSWL2520	@:AFM2CA

	Sector	I/B/E/S Sector Code	Datastream Sector Mnemonic	Industry Group	IBES Industry Group Code	IBES Industry Group Mnemonic
				Consumer Services	MSWL2530	@:AFM2HR
				Media	MSWL2540	@:AFM2MD
				Retailing	MSWL2550	@:AFM2RT
	Consumer Staples	MSWL30	@:AFM1CS	Food & Staples Retailing	MSWL3010	@:AFM2FD
				Food Beverage & Tobacco	MSWL3020	@:AFM2FB
				Household & Personal Products	MSWL3030	@:AFM2HH
	Health Care	MSWL35	@:AFM1HC	Health Care Equipment & Services	MSWL3510	@:AFM2HE
				Pharmaceuticals & Biotechnology	MSWL3520	@:AFM2PB
	Financials	MSWL40	@:AFM1FN	Banks	MSWL4010	@:AFM2B2
				Diversified Financials	MSWL4020	@:AFM2D2
				Insurance	MSWL4030	@:AFM2I2
				Real Estate	MSWL4040	@:AFM2R2
	Information Technology	MSWL45	@:AFM1IT	Software & Services	MSWL4510	@:AFM2SS
				Technology Hardware & Equipment	MSWL4520	@:AFM2TH
				Semiconductors & Semiconductor Equipment	MSWL4530	@:AFM2SC
	Telecommunication Services	MSWL50	@:AFM1T1	Telecommunication Services	MSWL5010	@:AFM2T2
	Utilities	MSWL55	@:AFM1U1	Utilities	MSWL5510	@:AFM2U2

	Sector Name	Sector Mnemonic	Datastream Sector mnemonic	Industry Name	Industry Mnemonic	Datastream Industry mnemonic
	World Developed					
	MSCI WD			MSCI WD		
	Energy	MSWD10	@:DWM1E1	Energy	MSWD1010	@:DWM2E2
	Materials	MSWD15	@:DWM1M1	Materials	MSWD1510	@:DWM2M2
	Industrials	MSWD20	@:DWM1IO	Capital Goods	MSWD2010	@:DWM2CG
				Commercial Svcs & Supplies	MSWD2020	@:DWM2C2
				Transportation	MSWD2030	@:DWM2TR
	Cons.Discretionary	MSWD25	@:DWM1CD	Automobiles & Components	MSWD2510	@:DWM2AC
				Cons.Durables & Apparel	MSWD2520	@:DWM2CA
				Hotels Restaurants & Leisure	MSWD2530	@:DWM2HR
				Media	MSWD2540	@:DWM2MD
				Retailing	MSWD2550	@:DWM2RT
	Consumer Staples	MSWD30	@:DWM1CS	Food & Drug Retailing	MSWD3010	@:DWM2FD
				Food Beverage & Tobacco	MSWD3020	@:DWM2FB
				Household & Personal Products	MSWD3030	@:DWM2HH
	Health Care	MSWD35	@:DWM1HC	Health Care Equip. & Services	MSWD3510	@:DWM2HE
				Pharma & Biotechnology	MSWD3520	@:DWM2PB
	Financials	MSWD40	@:DWM1FN	Banks	MSWD4010	@:DWM2B2
				Diversified Financials	MSWD4020	@:DWM2D2
				Insurance	MSWD4030	@:DWM2I2
				Real Estate	MSWD4040	@:DWM2R2
	Info. Technology	MSWD45	@:DWM1IT	Software & Services	MSWD4510	@:DWM2SS
				Tech. Hardware & Equipment	MSWD4520	@:DWM2TH
	Telecoms Services	MSWD50	@:DWM1T1	Telecoms Services	MSWD5010	@:DWM2T2
	Utilities	MSWD55	@:DWM1U1	Utilities	MSWD5510	@:DWM2U2

	Sector Name	Sector Mnemonic	Datastream Sector mnemonic	Industry Name	Industry Mnemonic	Datastream Industry mnemonic
	World Emerging					

	Sector Name	Sector Mnemonic	Datastream Sector mnemonic	Industry Name	Industry Mnemonic	Datastream Industry mnemonic
	MSCI EMGL			MSCI EMGL		
	Energy	MSEMGL10	@:EFM1E1	Energy	MSEMGL1010	@:EFM2E2
	Materials	MSEMGL15	@:EFM1M1	Materials	MSEMGL1510	@:EFM2M2
	Industrials	MSEMGL20	@:EFM1IO	Capital Goods	MSEMGL2010	@:EFM2CG
				Commercl Svcs & Supplies	MSEMGL2020	@:EFM2C2
				Transportation	MSEMGL2030	@:EFM2TR
	Cons.Discretionary	MSEMGL25	@:EFM1CD	Automobiles & Components	MSEMGL2510	@:EFM2AC
				Cons.Durables & Apparel	MSEMGL2520	@:EFM2CA
				Hotels Restrnts & Leisure	MSEMGL2530	@:EFM2HR
				Media	MSEMGL2540	@:EFM2MD
				Retailing	MSEMGL2550	@:EFM2RT
	Consumer Staples	MSEMGL30	@:EFM1CS	Food & Drug Retailing	MSEMGL3010	@:EFM2FD
				Food Beverage & Tobacco	MSEMGL3020	@:EFM2FB
				Household & Personal Prods	MSEMGL3030	@:EFM2HH
	Health Care	MSEMGL35	@:EFM1HC	Health Care Equip. & Svcs	MSEMGL3510	@:EFM2HE
				Pharma & Biotechnology	MSEMGL3520	@:EFM2PB
	Financials	MSEMGL40	@:EFM1FN	Banks	MSEMGL4010	@:EFM2B2
				Diversified Financials	MSEMGL4020	@:EFM2D2
				Insurance	MSEMGL4030	@:EFM2I2
				Real Estate	MSEMGL4040	@:EFM2R2
	Info. Technology	MSEMGL45	@:EFM1IT	Software & Services	MSEMGL4510	@:EFM2SS

	Sector Name	Sector Mnemonic	Datastream Sector mnemonic	Industry Name	Industry Mnemonic	Datastream Industry mnemonic
				Tech. Hardware & Equip.	MSEMGL4520	@:EFM2TH
	Telecoms Services	MSEMGL50	@:EFM1T1	Telecoms Services	MSEMGL5010	@:EFM2T2
	Utilities	MSEMGL55	@:EFM1U1	Utilities	MSEMGL5510	@:EFM2U2

### MSCI EM EUROPE, MIDDLE EAST & AFRICA

The MSCI EM Europe, Middle East & Africa series were launched in May 2006.

IBES Code	Long Name	Datastream mnemonic	Currency	Start Date
MSCIRP	MSCI EM EUROPE, MIDDLE EAST & AFRICA	@:M2EMEA	USD	Jan-04
MSRP10	MSCI EM Europe, Middle East & Africa Energy Sector	@:EMM1E1	USD	May-06
MSRP1010	MSCI EM Europe, Middle East & Africa Energy Industry Group	@:EMM2E2	USD	May-06
MSRP101010	MSCI EM Europe, Middle East & Africa Energy Equipment & Services Industry	@:EMM3ES	USD	May-06
MSRP101020	MSCI EM Europe, Middle East & Africa Oil, Gas & Consumable Fuels Industry	@:EMM3OG	USD	May-06
MSRP15	MSCI EM Europe, Middle East & Africa Materials Sector	@:EMM1M1	USD	May-06
MSRP1510	MSCI EM Europe, Middle East & Africa Materials Industry Group	@:EMM2M2	USD	May-06
MSRP151010	MSCI EM Europe, Middle East & Africa Chemicals Industry	@:EMM3CH	USD	May-06
MSRP151020	MSCI EM Europe, Middle East & Africa Construction Materials Industry	@:EMM3CM	USD	May-06
MSRP151030	MSCI EM Europe, Middle East & Africa Containers & Packaging Industry	@:EMM3CT	USD	May-06
MSRP151040	MSCI EM Europe, Middle East & Africa Metals & Mining Industry	@:EMM3MM	USD	May-06
MSRP151050	MSCI EM Europe, Middle East & Africa Paper & Forest Products Industry	@:EMM3PF	USD	May-06
MSRP20	MSCI EM Europe, Middle East & Africa Industrials Sector	@:EMM1ID	USD	May-06
MSRP2010	MSCI EM Europe, Middle East & Africa Capital Goods Industry Group	@:EMM2CG	USD	May-06
MSRP201010	MSCI EM Europe, Middle East & Africa Aerospace & Defense Industry	@:EMM3AD	USD	May-06
MSRP201020	MSCI EM Europe, Middle East & Africa Building Products Industry	@:EMM3BP	USD	May-06
MSRP201030	MSCI EM Europe, Middle East & Africa Construction & Engineering Industry	@:EMM3CN	USD	May-06
MSRP201040	MSCI EM Europe, Middle East & Africa Electrical Equipment Industry	@:EMM3EE	USD	May-06

IBES Code	Long Name	Datastream mnemonic	Currency	Start Date
MSRP201050	MSCI EM Europe, Middle East & Africa Industrial Conglomerates Industry	@:EMM3IC	USD	May-06
MSRP201060	MSCI EM Europe, Middle East & Africa Machinery Industry	@:EMM3MC	USD	May-06
MSRP201070	MSCI EM Europe, Middle East & Africa Trading Companies & Distributors Industry	@:EMM3TC	USD	May-06
MSRP2020	MSCI EM Europe, Middle East & Africa Commercial Services & Supplies Industry Group	@:EMM2C2	USD	May-06
MSRP202010	MSCI EM Europe, Middle East & Africa Commercial Services & Supplies Industry	@:EMM3C3	USD	May-06
MSRP2030	MSCI EM Europe, Middle East & Africa Transportation Industry Group	@:EMM2TR	USD	May-06
MSRP203010	MSCI EM Europe, Middle East & Africa Air Freight & Couriers Industry	@:EMM3AF	USD	May-06
MSRP203020	MSCI EM Europe, Middle East & Africa Airlines Industry	@:EMM3AL	USD	May-06
MSRP203030	MSCI EM Europe, Middle East & Africa Marine Industry	@:EMM3MA	USD	May-06
MSRP203040	MSCI EM Europe, Middle East & Africa Road & Rail Industry	@:EMM3RR	USD	May-06
MSRP203050	MSCI EM Europe, Middle East & Africa Transportation Infrastructure Industry	@:EMM3TI	USD	May-06
MSRP25	MSCI EM Europe, Middle East & Africa Consumer Discretionary Sector	@:EMM1CD	USD	May-06
MSRP2510	MSCI EM Europe, Middle East & Africa Automobiles & Components Industry Group	@:EMM2AC	USD	May-06
MSRP251010	MSCI EM Europe, Middle East & Africa Auto Components Industry	@:EMM3AU	USD	May-06
MSRP251020	MSCI EM Europe, Middle East & Africa Automobiles Industry	@:EMM3AM	USD	May-06
MSRP2520	MSCI EM Europe, Middle East & Africa Consumer Durables & Apparel Industry Group	@:EMM2CA	USD	May-06
MSRP252010	MSCI EM Europe, Middle East & Africa Household Durables Industry	@:EMM3HD	USD	May-06
MSRP252020	MSCI EM Europe, Middle East & Africa Leisure Equipment & Products Industry	@:EMM3LE	USD	May-06
MSRP252030	MSCI EM Europe, Middle East & Africa Textiles & Apparel Industry	@:EMM3TA	USD	May-06
MSRP2530	MSCI EM Europe, Middle East & Africa Consumer Services Industry Group	@:EMM2HR	USD	May-06
MSRP253010	MSCI EM Europe, Middle East & Africa Hotels Restaurants & Leisure Industry	@:EMM3HR	USD	May-06
MSRP253020	MSCI EM Europe, Middle East & Africa Diversified Consumer Services Industry	@:EMM3CS	USD	May-06
MSRP2540	MSCI EM Europe, Middle East & Africa Media Industry Group	@:EMM2MD	USD	May-06
MSRP254010	MSCI EM Europe, Middle East & Africa Media Industry	@:EMM3ME	USD	May-06
MSRP2550	MSCI EM Europe, Middle East & Africa Retailing Industry Group	@:EMM2RT	USD	May-06

IBES Code	Long Name	Datastream mnemonic	Currency	Start Date
MSRP255010	MSCI EM Europe, Middle East & Africa Distributors Industry	@:EMM3DI	USD	May-06
MSRP255020	MSCI EM Europe, Middle East & Africa Internet & Catalog Retail Industry	@:EMM3NT	USD	May-06
MSRP255030	MSCI EM Europe, Middle East & Africa Multiline Retail Industry	@:EMM3MR	USD	May-06
MSRP255040	MSCI EM Europe, Middle East & Africa Specialty Retail Industry	@:EMM3SR	USD	May-06
MSRP30	MSCI EM Europe, Middle East & Africa Consumer Staples Sector	@:EMM1CS	USD	May-06
MSRP3010	MSCI EM Europe, Middle East & Africa Food & Staples Retailing Industry Group	@:EMM2FD	USD	May-06
MSRP301010	MSCI EM Europe, Middle East & Africa Food & Staples Retailing Industry	@:EMM3FD	USD	May-06
MSRP3020	MSCI EM Europe, Middle East & Africa Food Beverage & Tobacco Industry Group	@:EMM2FB	USD	May-06
MSRP302010	MSCI EM Europe, Middle East & Africa Beverages Industry	@:EMM3BV	USD	May-06
MSRP302020	MSCI EM Europe, Middle East & Africa Food Products Industry	@:EMM3FP	USD	May-06
MSRP302030	MSCI EM Europe, Middle East & Africa Tobacco Industry	@:EMM3TB	USD	May-06
MSRP3030	MSCI EM Europe, Middle East & Africa Household & Personal Products Industry Group	@:EMM2HH	USD	May-06
MSRP303010	MSCI EM Europe, Middle East & Africa Household Products Industry	@:EMM3HP	USD	May-06
MSRP303020	MSCI EM Europe, Middle East & Africa Personal Products Industry	@:EMM3PP	USD	May-06
MSRP35	MSCI EM Europe, Middle East & Africa Health Care Sector	@:EMM1HC	USD	May-06
MSRP3510	MSCI EM Europe, Middle East & Africa Health Care Equipment & Services Industry Group	@:EMM2HE	USD	May-06
MSRP351010	MSCI EM Europe, Middle East & Africa Health Care Equipment & Supplies Industry	@:EMM3HS	USD	May-06
MSRP351020	MSCI EM Europe, Middle East & Africa Health Care Providers & Services Industry	@:EMM3PS	USD	May-06
MSRP351030	MSCI EM Europe, Middle East & Africa Health Care Technology Industry	@:EMM3HT	USD	May-06
MSRP3520	MSCI EM Europe, Middle East & Africa Pharmaceuticals, Biotechnology & Life Sciences Industry Group	@:EMM2PB	USD	May-06
MSRP352010	MSCI EM Europe, Middle East & Africa Biotechnology Industry	@:EMM3BI	USD	May-06
MSRP352020	MSCI EM Europe, Middle East & Africa Pharmaceuticals Industry	@:EMM3PH	USD	May-06
MSRP352030	MSCI EM Europe, Middle East & Africa Life Sciences Tools & Services Industry	@:EMM3LS	USD	May-06
MSRP40	MSCI EM Europe, Middle East & Africa Financials Sector	@:EMM1FN	USD	May-06
MSRP4010	MSCI EM Europe, Middle East & Africa Banks Industry Group	@:EMM2B2	USD	May-06

IBES Code	Long Name	Datastream mnemonic	Currency	Start Date
MSRP401010	MSCI EM Europe, Middle East & Africa Commercial Banks Industry	@:EMM3B3	USD	May-06
MSRP401020	MSCI EM Europe, Middle East & Africa Thrifts & Mortgage Finance Industry	@:EMM3TM	USD	May-06
MSRP4020	MSCI EM Europe, Middle East & Africa Diversified Financials Industry Group	@:EMM2D2	USD	May-06
MSRP402010	MSCI EM Europe, Middle East & Africa Diversified Financial Services Industry	@:EMM3D3	USD	May-06
MSRP402020	MSCI EM Europe, Middle East & Africa Consumer Finance Industry	@:EMM3CF	USD	May-06
MSRP402030	MSCI EM Europe, Middle East & Africa Capital Markets Industry	@:EMM3CA	USD	May-06
MSRP4030	MSCI EM Europe, Middle East & Africa Insurance Industry Group	@:EMM2I2	USD	May-06
MSRP403010	MSCI EM Europe, Middle East & Africa Insurance Industry	@:EMM3I3	USD	May-06
MSRP4040	MSCI EM Europe, Middle East & Africa Real Estate Industry Group	@:EMM2R2	USD	May-06
MSRP404020	MSCI EM Europe, Middle East & Africa Real Estate Investment Trusts (REITS) Industry	@:EMM3RE	USD	May-06
MSRP404030	MSCI EM Europe, Middle East & Africa Real Estate Management & Development Industry	@:EMM3RM	USD	May-06
MSRP45	MSCI EM Europe, Middle East & Africa Information Technology Sector	@:EMM1IT	USD	May-06
MSRP4510	MSCI EM Europe, Middle East & Africa Software & Services Industry Group	@:EMM2SS	USD	May-06
MSRP451010	MSCI EM Europe, Middle East & Africa Internet Software & Services Industry	@:EMM3NS	USD	May-06
MSRP451020	MSCI EM Europe, Middle East & Africa IT Services Industry	@:EMM3IS	USD	May-06
MSRP451030	MSCI EM Europe, Middle East & Africa Software Industry	@:EMM3SW	USD	May-06
MSRP4520	MSCI EM Europe, Middle East & Africa Technology Hardware & Equipment Industry Group	@:EMM2TH	USD	May-06
MSRP452010	MSCI EM Europe, Middle East & Africa Communications Equipment Industry	@:EMM3CE	USD	May-06
MSRP452020	MSCI EM Europe, Middle East & Africa Computers & Peripherals Industry	@:EMM3CP	USD	May-06
MSRP452030	MSCI EM Europe, Middle East & Africa Electronic Equipment & Instruments Industry	@:EMM3EI	USD	May-06
MSRP452040	MSCI EM Europe, Middle East & Africa Office Electronics Industry	@:EMM3OE	USD	May-06
MSRP4530	MSCI EM Europe, Middle East & Africa Semiconductors & Semiconductor Equipment Industry Group	@:EMM2SC	USD	May-06
MSRP453010	MSCI EM Europe, Middle East & Africa Semiconductors & Semiconductor Equipment Industry	@:EMM3SC	USD	May-06
MSRP50	MSCI EM Europe, Middle East & Africa Telecommunication Services Sector	@:EMM1T1	USD	May-06
MSRP5010	MSCI EM Europe, Middle East & Africa Telecommunication Services Industry Group	@:EMM2T2	USD	May-06

IBES Code	Long Name	Datastream mnemonic	Currency	Start Date
MSRP501010	MSCI EM Europe, Middle East & Africa Diversified Telecommunications Services Industry	@:EMM3DT	USD	May-06
MSRP501020	MSCI EM Europe, Middle East & Africa Wireless Telecommunication Services Industry	@:EMM3WT	USD	May-06
MSRP55	MSCI EM Europe, Middle East & Africa Utilities Sector	@:EMM1U1	USD	May-06
MSRP5510	MSCI EM Europe, Middle East & Africa Utilities Industry Group	@:EMM2U2	USD	May-06
MSRP551010	MSCI EM Europe, Middle East & Africa Electric Utilities Industry	@:EMM3EU	USD	May-06
MSRP551020	MSCI EM Europe, Middle East & Africa Gas Utilities Industry	@:EMM3GU	USD	May-06
MSRP551030	MSCI EM Europe, Middle East & Africa Multi-Utilities Industry	@:EMM3MU	USD	May-06
MSRP551040	MSCI EM Europe, Middle East & Africa Water Utilities Industry	@:EMM3WU	USD	May-06
MSRP551050	MSCI EM Europe, Middle East & Africa Independent Power Producer & Energy Traders Industry	@:EMM3IP	USD	May-06