Hodrick-Prescott Filter

A standard tool in macroeconomics is the so-called Hodrick-Prescott (HP) filter. Its purpose is to decompose a time series into a trend and a cycle. The trend should capture a long-term growth component, thought to be smooth, while the cycle appears as a residual. In short, the trend is estimated so that two properties are traded off against each other: the cyclic component should be as small as possible while the trend should be smooth. (By smooth we mean only gradual changes over time in the trend’s slope.) The method has one parameter, which determines how this trade-off is made. This is somewhat similar to regression analysis, where the sum of squared residuals is minimised: for the HP filter the sum of squared values for the cyclical component is minimised, while at the same time the change of the trend component’s slope should be kept small. The filter’s parameter, called lambda, was originally set to 1,600 for quarterly data series by Hodrick and Prescott. This is also the default value in Datastream for this data frequency. There is a default value in Datastream for all data frequencies, but it is also possible to enter a value directly.

Example: The cyclic component of US real GDP

Often the logarithm of a time series is detrended, so the cyclic component can be directly interpreted as a percentage deviation from the trend. This cyclic component is sometimes interpreted as ‘output gap’, although this is controversial. More elaborate econometric models are typically used for estimating ‘potential’ output from which the output gap is derived.
The red line is the Oxford Economics estimate of the US output gap, while the green line contains a constructed estimate of the output gap made by the US Congressional Budget Office (CBO), \( ((USFCGDPR/USFCGD..)-1) \times 100 \). Both these graphs use Annual data. The blue line contains the following Datastream expression, using Quarterly data frequency:

\[
(HPC\#(LN\#(SPLC\#(USGDPR..D/4,USXGDPR.D,15/02/80)))) \times 100
\]

The data for US real gross domestic product is spliced together with a forecast data series made by Oxford Economics and then the cyclic component is determined. The addition of forecast values mitigates the well-known problem of end-point instability for HP filtered series and also gives a comparison with the other forecast-based series.

The HP filtered line is seen to often follow the general shape of the two output gap measures, although it gives, in general, a smaller amplitude of the cyclic fluctuations. In particular, the latest recession is seen as much smaller using the HP filter than when using the other output gap measures.

**Example: US fiscal policy, is it procyclic or contracyclic?**
Active fiscal stabilisation policy means decreasing expenditures and increasing taxes during booms and using the opposite policies during recessions. One simple way of investigating this issue, is to use the HP filter to detrend government expenditures, taxes and output and calculate correlation coefficients. The following expressions are used as the basis for the calculations:

\[
HPC\#(LN\#(USFGVEXPB/USGDPIPDE),BDATE), HPC\#(LN\#(USFGVRECB/USGDPIPDE),BDATE), HPC\#(LN\#(USGDPR..D),BDATE):
\]

The correlation coefficients are based on 25 years of data. Both expenditures and receipts appear contracyclical.
Skewness, Kurtosis and Moments
Statistical measures are used to characterise the distribution of data series; in statistical terminology the average value is the first moment, the variance the second central moment. Higher (central) moments up to the fourth order are also frequently used.

SKEW# is a new Datastream function to measure skewness: the standardised expected third power of the deviation from the mean for a data series. A symmetric distribution has zero skewness, the well-known Normal distribution is the leading example of a symmetric distribution. Kurtosis is defined as the standardised expected fourth power of the deviation from the mean. The standardised normal distribution has the value 3 and often one calculates ‘excess kurtosis’ by subtracting 3, which is also the case for the Datastream function KURT#. A high kurtosis value is typically associated with ‘fat tails’: a significant probability of values relatively far from the mean or expected value.

In the context of investment returns, if one can use the Normal distribution to characterise its probability distribution, then standard deviation is enough as a measure of risk in a traditional context (Mean Variance Optimisation). Otherwise, higher moments may affect the choice of a risk measure.

Example: Monthly return measures for stock index, bond index, hedge fund index, gold

Click here to open a refreshable copy of this chart in your browser
Click here to view and edit this chart in Datastream Charting

Monthly returns, including reinvested dividends except for Gold, over a ten-year period ending 31 December 2012 are used. Gold has had the highest return and risk as measured by standard deviation; the skewness and excess kurtosis are not significantly different from 0 (using a statistical test based on these latter two measures, called the Jarque-Bera test). The hedge fund (Macro) return is lower but seems about the least risky investment having insignificant skewness and kurtosis. Both stock and bond returns have negative skewness (a higher probability of below than above expected return) and higher kurtosis than the other two asset classes. Normality is
formally rejected for both the stock and the bond index, though the skewness and the kurtosis values are not very high.

The Datastream function MOM# is a general function for calculating any central moment, for example \( \text{MOM#}(\text{PCH#}(\text{FREQ#}(\text{MSWRLDS}(\text{RI}, \text{M}), \text{M}), 1\text{M}), 120\text{M}, 2) \) calculates a rolling 120-month variance for monthly returns. The trailing parameter, which is here set to 2, determines the order of the central moment calculated.

**Other functions: BDT# and FREQ#**

The BDT# is used to get the date of the first valid value for any datatype. For example, for MKS, the values of BDT#(X(VO)), BDT#(X(VWAP)) are 27/10/1986 and 10/05/2010, respectively. For a series such as AUMNSPMBA the value returned from BDT#(X) is 28/02/1975.

FREQ# is used to change the frequency of a data series. For example, PCH#(FREQ#(GOLDBLN, M), 1M) is used in the bar chart above to sample monthly values to calculate monthly returns for Gold. Another example is the following chart:

![Chart](https://via.placeholder.com/150)

The upper line is for MAV#(FREQ#(KODGDP...A,Y), 5Y) while the lower line is for MAV#(KODGDP...A, 5Y). The underlying data has quarterly frequency and unless FREQ# is used the five-year moving average is based on quarterly values, which do not have the scale of a yearly average.

[Click here to open a refreshable copy of this chart in your browser]
[Click here to view and edit this chart in Datastream Charting]
Thomson Reuters Eikon with Datastream Charting

It is now possible to access Datastream Charting seamlessly in Eikon. Right-click on a series to access preformatted charts, including PE band charts, price target charts and analyst agreements.

Charts can be built for equities, bonds, economic series and key equity indices.
Clicking on Economic codes in News (for example) passes the data into Datastream Charting.

Access your own Datastream Charting library via the right-hand menu icon.
The full analytical, publishing and editing capabilities that you currently use with Datastream Charting are available in Eikon.

This feature will continue to be built out as Datastream Charting becomes even more integrated into Eikon.

To find out more, please see the following factsheet or contact your account manager.
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These opportunities are delivered in a user interface designed to work the way you do, with access on any device.

BETTER CHARTS FOR THE COMPETITIVE EDGE
You can now quickly access a range of pre-built security chart studies within Thomson Reuters Eikon. A simple right click is the gateway to the power of Datastream for Office’s security content and sophisticated charting and publishing capabilities.

MACRO MATTERS
Datastream for Office goes beyond the security level, giving you the power to analyze top down market trends and relationships, validate trading ideas and identify opportunities. It’s the historical content you need to better investigate correlations and relationships between global economic and multi asset class data.

ALPHA GENERATING ADVANTAGES
Enjoy seamless access to our portfolio analytics capabilities, monitoring and reporting tools now available in Thomson Reuters Eikon. Access real-time market data, conduct in-depth security analysis, monitor intraday portfolio returns, generate detailed portfolio performance and attribution reports, and access a comprehensive suite of industry-leading financial data sources.

GENERATE IDEAS FASTER
Ease of use combined with powerful analytics will make our interactive Equity Screener your go-to solution for bottom-up analysis. You can screen on the growth or trend (including CAGR) of any numeric data item, or compare the value of each security to that of a relevant benchmark, such as a sector, country, or index. Access your saved screens or use our pre-configured screens for differentiating content and best in class analytical capabilities to generate ideas faster.

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StarMine’s quantitative stock selection models generate alpha and save you time by summarizing key company characteristics into powerful indicators that identify opportunities and highlight potential red flags. StarMine analyst ratings identify the best sell-side analyst, the Smartholdings model ranks stocks based on the predicted future increase or decrease in institutional ownership and SmartEstimate provides a more accurate forecast than consensus.

BREADTH OF DATA READY FOR YOUR ANALYSIS:
- Equities (live & dead)
- Equity Indices
- I/B/E/S Estimates and Global Aggregates
- Fundamentals
- ASSET4 Environmental, Social and Corporate Governance (ESG)
- Fixed Income Securities
- Bonds and Bond Indices
- Credit Default Swaps
- Global Exchange and Money Rates
- Commodities and Energy
- Futures
- Options
- Warrants
- Funds and Trusts
- Economic Time Series
- Macro Forecasts
- Reuters News
- Real-time Research
- Economics Point In Time
- User Created Indices and User Created Time Series
- Unique Content – Proprietary Equity and Bond Indices, CDS Sector Indices, Fitch PD Series, M & A Indices

THOMSON REUTERS EIKON WITH DATASTREAM FOR OFFICE
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Having problems integrating with Microsoft® Office and want to eliminate this frustration? Datastream for Office is a single ribbon within Office applications to provide access to all cross-asset time series data for downloading into Excel, PowerPoint and Word.

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Full Microsoft® integration gives you the power to create compelling models, presentations and documents. Data and charts can be linked within Excel, PowerPoint or Word so your analysis and work can be quickly refreshed with the latest data at the click of a button.

There are also sophisticated but easy to use pre-built templates to help you display and manipulate Datastream for Office content easily.

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- Easy to use, pre-formatted charts
- Tabular reports with truly flexible charting
- Dynamic delivery and updating through Excel, PowerPoint and Word
- Sophisticated analytics, function and user-created features
- Connections to MATLAB®, for financial modelling, analysis and application development, and EViews, for statistical analysis, forecasting and model simulation.
PE Bands in Datastream Charting

Building on the release of the PE Bands template in Datastream Charting at the end of March, an additional version has now been added. The original template uses Fixed Multiples of earnings (1x, 10x, 20x, 30x, 40x), whereas the new version places the bands dynamically according to the maximum and minimum PE over the period.

The new version of the template in Datastream Charting directly replicates the PE Bands (401J) chart available within the ‘Single Series – Chart’ analysis category in Datastream Advance/Desktop. Accessing the chart within Datastream Charting offers many advantages, such as greater styling flexibility and enhanced publishing tools. The template can be copied into your own library and adapted according to your preferences.

PE Bands are a popular feature, as they help to visualise a company’s performance relative to its historical valuation – if the price is towards the upper band then it could be perceived as relatively expensive; if it is towards the lower band then it could be perceived as relatively cheap.

How to access
Both versions of the PE Bands chart are available to users via the following routes:

• All Datastream users can access them in the Templates section of the Datastream Charting library, within the Example Templates folder.
Thomson Reuters Eikon and Datastream Professional users can access the templates as Studies. In Eikon, right-click a company and choose Fundamental Chart Studies from the Chart Studio menu; in Datastream Professional, choose Studies from the Equity menu.
Datastream Global Equity Indices – I/B/E/S Forecast Datatypes Available – May 2013

Thomson Reuters has released nine new I/B/E/S forecast datatypes for both Datastream Global Equity Indices and User-Created Indices. These new datatypes are in addition to Earnings per Share (DIEP) and Price/Earnings Ratio (DIPE) that were released previously. These measures are calculated using I/B/E/S 12-month forward estimates for the underlying index constituents. The new datatypes can also be used with all securities covered by I/B/E/S on Datastream.

The I/B/E/S datatypes complement the existing price, valuation and Worldscope fundamental items already provided for the Datastream Global Equity Indices, which together provide a unique and comprehensive overview of world equity markets. The Datastream Global Equity Indices draw on the wealth of the Thomson Datastream database to provide a range of equity indices across 60 countries, 39 regions and 170 sectors worldwide, and they form a comprehensive, independent standard for equity research and benchmarking.

<table>
<thead>
<tr>
<th>NAME</th>
<th>INDEX &amp; SECURITY DATATYPE</th>
<th>UNITS</th>
<th>CALCULATION METHOD SHOWING UNDERLYING I/B/E/S DATATYPE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Earnings Per Share</td>
<td>DIEP</td>
<td>Per share</td>
<td>SUM(EPS1FD12 * IBNOSH) / SUM(IBNOSH)</td>
</tr>
<tr>
<td>Price/Earnings Ratio</td>
<td>DIPE</td>
<td>Ratio</td>
<td>SUM(IBNOSH * IBP) / SUM(EPS1FD12 * IBP)</td>
</tr>
<tr>
<td>Book Value Per Share</td>
<td>DIBV</td>
<td>Per share</td>
<td>SUM(BPS1FD12 * IBNOSH) / SUM(IBNOSH)</td>
</tr>
<tr>
<td>Dividend Per Share</td>
<td>DIDV</td>
<td>Per share</td>
<td>SUM(DPS1FD12 * IBNOSH) / SUM(IBNOSH)</td>
</tr>
<tr>
<td>Earnings Before Interest and Tax (EBIT)</td>
<td>DIEB</td>
<td>Thousands</td>
<td>Aggregate EBT1FD12</td>
</tr>
<tr>
<td>Earnings Before Interest, Tax, Depreciation &amp; Amortisation (EBITDA)</td>
<td>DIED</td>
<td>Thousands</td>
<td>Aggregate EBD1FD12</td>
</tr>
<tr>
<td>Enterprise Value</td>
<td>DIEV</td>
<td>Thousands</td>
<td>Aggregate EVT1FD12</td>
</tr>
</tbody>
</table>
Update times
For Datastream Global Equity Indices, the I/B/E/S datatype values are updated weekly, usually over the weekend. Each series is recalculated back to the start date at that time. This means that historic values for the indices are always based on the latest list of constituents.

Historic index values
It is important to note that no minimum number of constituent securities is set for the measures to be calculated. This may lead to variability in smaller markets, and for all markets in earlier years, when only a small number of securities are available for the calculation of a measure, and changes in I/B/E/S contributor coverage result in securities entering and exiting the index.

Further Information

Start dates
For a table of all I/B/E/S datatype start dates for each market and region: Click here

I/B/E/S on Datastream user guide
The user guide is available on the Datastream Extranet. Click here

Sample graphics
Refer to the Chart Library within Datastream Charting.

Sample DFO workbook
A useful DFO workbook has been created which displays 12-month forward measures and graphics for all Datastream Total Market, Sector and Regional indices.

<table>
<thead>
<tr>
<th>NAME</th>
<th>INDEX &amp; SECURITY DATATYPE</th>
<th>UNITS</th>
<th>CALCULATION METHOD SHOWING UNDERLYING I/B/E/S DATATYPE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net Income</td>
<td>DINI</td>
<td>Thousands</td>
<td>Aggregate INC1FD12</td>
</tr>
<tr>
<td>Pre-tax Profit</td>
<td>DINP</td>
<td>Thousands</td>
<td>Aggregate PRE1FD12</td>
</tr>
<tr>
<td>Return on Equity</td>
<td>DIRE</td>
<td>%</td>
<td>SUM(ROE1FD12 * IBNOSH * IBP) / SUM(IBNOSH * IBP)</td>
</tr>
<tr>
<td>Sales</td>
<td>DISL</td>
<td>Thousands</td>
<td>Aggregate SAL1FD12</td>
</tr>
</tbody>
</table>
I/B/E/S Estimates Enhancement – Introduction of 12-Month Forward High, Low and Standard Deviation

Thomson Reuters has released three new 12-month forward datatypes, allowing clients to access content for 12-month forward high, low and standard deviation, across the full suite of I/B/E/S measures. These datatypes are released to complement the already available 12-month forward consensus estimates.

<table>
<thead>
<tr>
<th>MEASURE</th>
<th>3-CHAR SUFFIX</th>
<th>12-MONTH HIGH</th>
<th>12-MONTH LOW</th>
<th>12-MONTH SD</th>
</tr>
</thead>
<tbody>
<tr>
<td>Adjusted Funds From Operations</td>
<td>AFO</td>
<td>AFO1HI12</td>
<td>AFO1LO12</td>
<td>AFO1SD12</td>
</tr>
<tr>
<td>Book Value Per Share</td>
<td>BPS</td>
<td>BPS1HI12</td>
<td>BPS1LO12</td>
<td>BPS1SD12</td>
</tr>
<tr>
<td>Capital Expenditure</td>
<td>CAP</td>
<td>CAP1HI12</td>
<td>CAP1LO12</td>
<td>CAP1SD12</td>
</tr>
<tr>
<td>Cash Earnings Per Share</td>
<td>CSH</td>
<td>CSH1HI12</td>
<td>CSH1LO12</td>
<td>CSH1SD12</td>
</tr>
<tr>
<td>Cash Flow Per Share</td>
<td>CPS</td>
<td>CPS1HI12</td>
<td>CPS1LO12</td>
<td>CPS1SD12</td>
</tr>
<tr>
<td>Dividends Per Share</td>
<td>DPS</td>
<td>DPS1HI12</td>
<td>DPS1LO12</td>
<td>DPS1SD12</td>
</tr>
<tr>
<td>Earnings Before Goodwill (PS)</td>
<td>EBG</td>
<td>EBG1HI12</td>
<td>EBG1LO12</td>
<td>EBG1SD12</td>
</tr>
<tr>
<td>EBIT</td>
<td>EBT</td>
<td>EBT1HI12</td>
<td>EBT1LO12</td>
<td>EBT1SD12</td>
</tr>
<tr>
<td>EBITDA</td>
<td>EBD</td>
<td>EBD1HI12</td>
<td>EBD1LO12</td>
<td>EBD1SD12</td>
</tr>
<tr>
<td>EBITDA Per Share</td>
<td>EBS</td>
<td>EBS1HI12</td>
<td>EBS1LO12</td>
<td>EBS1SD12</td>
</tr>
<tr>
<td>Enterprise Value</td>
<td>EVT</td>
<td>EVT1HI12</td>
<td>EVT1LO12</td>
<td>EVT1SD12</td>
</tr>
<tr>
<td>Earnings Per Share</td>
<td>EPS</td>
<td>EPS1HI12</td>
<td>EPS1LO12</td>
<td>EPS1SD12</td>
</tr>
<tr>
<td>Free Cash Flow Per Share</td>
<td>FCF</td>
<td>FCF1HI12</td>
<td>FCF1LO12</td>
<td>FCF1SD12</td>
</tr>
<tr>
<td>Funds From Operations (PS)</td>
<td>FFO</td>
<td>FFO1HI12</td>
<td>FFO1LO12</td>
<td>FFO1SD12</td>
</tr>
<tr>
<td>GAAP Earnings Per Share</td>
<td>GPS</td>
<td>GPS1HI12</td>
<td>GPS1LO12</td>
<td>GPS1SD12</td>
</tr>
<tr>
<td>Gross Margin</td>
<td>GRM</td>
<td>GRM1HI12</td>
<td>GRM1LO12</td>
<td>GRM1SD12</td>
</tr>
</tbody>
</table>
Data is calculated on the fly from the mean values. The 12-month forward for FY1 is calculated as follows:

\[
((M \times F1) + ((12 - M) \times F2)) / 12
\]

Where:
- \( M \) = Number of month-ends to end of current fiscal year; note that the current fiscal year will be FY1 if the date is before FY1 year-end, and FY2 if the date is after FY1 year-end
- \( F1 \) = Consensus earnings forecast for current fiscal year
- \( F2 \) = Consensus earnings forecast for next fiscal year

These datatypes are particularly useful for time series analysis of earnings forecasts over recent history, especially where the period of measurement incorporates a fiscal year-end.

For further information or assistance, please contact your local Thomson Reuters account team or client support through the following Customer Zone link:

https://customers.reuters.com/crmcontactus/support.asp
Equities and Funds – Update for April 2013

Highlights for this Infostream include the rollout of Worldscope earnings per share data for more markets including India. New MiFID venues released this quarter include Burgundy, Sigma X and Quote MTF. MCX-SX Exchange, the recently launched new Indian exchange, is also now available. Read on for all the details.

**Earnings per share changes – Worldscope**

We continue to roll out the release of Worldscope earnings per share data for more markets, replacing existing sources and adding new markets. Use of earnings per share data from Worldscope ensures more timely updates and consistent methodology across more markets. Earning data for all these markets is sourced from the Worldscope trailing 12-month EPS item W18264A.

Benefits of these changes include:

- Definitional and data consistency across companies and markets by using Worldscope – market leader in this field.
- Improved data frequency, quarterly and interim EPS time series data will now be included.

New markets recently added:

<table>
<thead>
<tr>
<th>MARKET</th>
<th>LIST</th>
<th>HISTORY</th>
</tr>
</thead>
<tbody>
<tr>
<td>Lima Stock Exchange</td>
<td>FPERU</td>
<td>EPS history starts from market inception</td>
</tr>
<tr>
<td>Ukraine Stock Exchange</td>
<td>FURNE</td>
<td>End 2005</td>
</tr>
<tr>
<td>Serbia Stock Exchange</td>
<td>FSERB</td>
<td>End 2008</td>
</tr>
<tr>
<td>Banja Luka &amp; Sarajevo Stock Exchange Stock Exchange</td>
<td>FBANJ</td>
<td>End 2008</td>
</tr>
<tr>
<td>India Stock Exchanges*</td>
<td>FINDIA</td>
<td>1990</td>
</tr>
</tbody>
</table>

*India – earnings per share changes

For India, the original EPS history was based on an unconsolidated basis. This history is now available on the DEPS datatype and is sourced on an ongoing basis using Worldscope item W18173.
The Worldscope EPS start date can be identified for each company by using the WDATE datatype. If legacy EPS exists before the WDATE then it will be retained, so in some cases, there will be a mixture of unconsolidated EPS history and consolidated EPS going forwards.

**MiFID – new MiFID venues – Burgundy, Sigma X and Quote MTF**

Thomson Reuters has added the three new MiFID MTF venues on Datastream, with ongoing price data from 18 February 2013.

The following price datatypes are supported for each venue as secondary bourses to the main quote:

<table>
<thead>
<tr>
<th>BURGUNDY</th>
<th>SIGMA X</th>
<th>QUOTE MTF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Close Price (P.E5)</td>
<td>Close Price (P.E6)</td>
<td>Close Price (P.E7)</td>
</tr>
<tr>
<td>Price Open (PO.E5)</td>
<td>Price Open (PO.E6)</td>
<td>Price Open (PO.E7)</td>
</tr>
<tr>
<td>Price High (PH.E5)</td>
<td>Price High (PH.E6)</td>
<td>Price High (PH.E7)</td>
</tr>
<tr>
<td>Price Low (PL.E5)</td>
<td>Price Low (PL.E6)</td>
<td>Price Low (PL.E7)</td>
</tr>
<tr>
<td>Turnover by Volume (VO.E5)</td>
<td>Turnover by Volume (VO.E6)</td>
<td>Price Ask (PA.E7)</td>
</tr>
<tr>
<td>Turnover by Value (VA.E5)</td>
<td>Turnover by Value (VA.E6)</td>
<td>Price Bid (PB.E7)</td>
</tr>
<tr>
<td>Volume-Weighted Average Price (VWAP.E5)</td>
<td>VWAP (VWAP.E6)</td>
<td>Turnover by Volume (VO.E7) Turnover by Value (VA.E7)</td>
</tr>
</tbody>
</table>

Any available prices can be retrieved by including the exchange identifier as specified above. If a quote is pricing on the venue in a non-default currency, then it will be necessary to specify the currency in addition to the venue in order to retrieve the prices, eg X(P.E7/CHF), will return the Quote MTF close price in Swiss francs.

The stocks supported on the new venues are available in the below lists:

<table>
<thead>
<tr>
<th>VENUE</th>
<th>LIST MNEMONIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>Burgundy</td>
<td>FMIFBRG</td>
</tr>
<tr>
<td>Sigma X</td>
<td>FMIFSGX</td>
</tr>
<tr>
<td>Quote MTF</td>
<td>FMIFQTX</td>
</tr>
</tbody>
</table>
Russia – Micex T2 Exchange equities
Thomson Reuters has added the Micex T2 stock exchange on Datastream, with ongoing price data from 25 March 2013. The following price datatypes are supported as a secondary bourse to the main quote:

<table>
<thead>
<tr>
<th>DESCRIPTION</th>
<th>DATATYPE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Close Price</td>
<td>(P.MM)</td>
</tr>
<tr>
<td>Price Open</td>
<td>(PO.MM)</td>
</tr>
<tr>
<td>Price High</td>
<td>(PH.MM)</td>
</tr>
<tr>
<td>Price Low</td>
<td>(PL.MM)</td>
</tr>
<tr>
<td>Price Ask</td>
<td>(PA.MM)</td>
</tr>
<tr>
<td>Price Bid</td>
<td>(PB.MM)</td>
</tr>
<tr>
<td>Turnover by Volume</td>
<td>(VO.MM)</td>
</tr>
<tr>
<td>Turnover by Value</td>
<td>(VA.MM)</td>
</tr>
<tr>
<td>Volume-Weighted Average Price</td>
<td>(VWAP.MM)</td>
</tr>
<tr>
<td>Alternative Close</td>
<td>(PX.MM)</td>
</tr>
<tr>
<td>Number of Trades</td>
<td>(NT.MM)</td>
</tr>
</tbody>
</table>

Any available prices can be retrieved by including the exchange identifier as specified above. For example, RS:GAZ(P.MM) returns the Micex T2 price for Gazprom.

The stocks supported on the Micex T2 stock exchange are available in the research list LMICEXT2.

India – MCX-SX Exchange now available
Thomson Reuters has added a new exchange for Indian equities, the Multi-Commodity Exchange stock exchange (MCX-SX), on Datastream from 11 February 2013. This exchange is supported at bourse level on Datastream. The following price datatypes are supported for the securities listed on this exchange:

<table>
<thead>
<tr>
<th>DESCRIPTION</th>
<th>DATATYPE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Close Price</td>
<td>(P.MJ)</td>
</tr>
<tr>
<td>Price Open</td>
<td>(PO.MJ)</td>
</tr>
<tr>
<td>Price High</td>
<td>(PH.MJ)</td>
</tr>
<tr>
<td>Price Low</td>
<td>(PL.MJ)</td>
</tr>
<tr>
<td>Price Ask*</td>
<td>(PA.MJ)</td>
</tr>
<tr>
<td>Price Bid*</td>
<td>(PB.MJ)</td>
</tr>
<tr>
<td>Alternate Exchange Price</td>
<td>(PX.MJ)</td>
</tr>
<tr>
<td>Volume-Weighted Average Price*</td>
<td>(VWAP.MJ)</td>
</tr>
<tr>
<td>Turnover by Volume</td>
<td>(VO.MJ)</td>
</tr>
<tr>
<td>Turnover by Value</td>
<td>(VA.MJ)</td>
</tr>
</tbody>
</table>

*Price Ask, Price Bid and VWAP data is supported from 4 March 2013.
The stocks supported on MCX-SX are available in the list FINMCX. The ongoing daily price data is available around 12:45 GMT.

**Egypt – Nilex Segment now available**
Nilex is the Egyptian Exchange’s market for growing medium and small companies; data from the Nilex Segment is now available on Datastream. Price and non-price datatypes supported are the same as for all other Egyptian equities and historical price data is available from June 2010 onwards.

The stocks supported on the Nilex Segment are available in the research list FNILEX, and are also included in the FEGYPT list. Nilex Segment stocks can be identified with the segment datatype (SEGM) – NILX. Price data is updated around 14:30 GMT daily.

**Poland – New Connect Segment**
The Poland New Connect Segment was added to Datastream on 14 February 2013.

New Connect Segment stocks can be identified with the segment datatype (SEGM) – XNCO. Price and non-price datatypes supported are the same as for all other Polish equities and historical price data is available from August 2008 onwards.

The stocks supported on the New Connect Segment are available in the research list FPOLNC, and are also included in the FPOL list. Price data is updated around 18:00 GMT daily.

**Iceland, Latvia, Estonia and Turkey – PX datatype mapping change**
Effective 4 March 2013, the data stored on the PX (Alternate Exchange Price) datatype for Iceland, Latvia and Estonia equities was moved to the VWAP (Volume-Weighted Average Price) datatype on Datastream. A similar change was made for Turkish equities on 13 March 2013. These changes ensure consistency in the mapping of the datatypes across markets, as currently for these markets PX is updated with VWAP.
Equity Indices – Update for April 2013

Highlights for this Infostream include the release of a number of investment strategy indices from FTSE such as the Super Liquid and Diversification Based Investing series. The FTSE ASEA Pan Africa index ex South Africa and the FTSE NSE Kenya indices are also now available. Other highlights for the month include the addition of MSCI Economic Exposure indices, the CAC 40 Equal Weight index, total return values for the Nikkei 225 index and a new Datastream Global Equity index for Jordan. Read on for all the details.

DataStream Global Equity Indices – new Jordan index

A new Datastream index for Jordan was released at the last quarterly review of the indices on 15 April 2013.

<table>
<thead>
<tr>
<th>COUNTRY/REGION</th>
<th>COUNTRY/REGION CODE</th>
<th>BASE DATE</th>
<th>INDEX MNEMONIC</th>
<th>LIST MNEMONIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>Jordan</td>
<td>JO</td>
<td>30.06.2006</td>
<td>TOTMKJO</td>
<td>LTOTMKJO</td>
</tr>
</tbody>
</table>

DataStream sector indices can be obtained by using the relevant sector code with the country/region code, eg FNSVSJO is the Jordan Financial Services index. Details of the sector codes can be found on the Customer Extranet: http://extranet.datastream.com/data/Equity%20Indices/DSGlobalEquityIndices.htm

Datatypes provided for the new indices include price, market value, dividend yield, price earnings ratio, return, number of falls/rises/unchanged, turnover by value and volume, price/cash flow and price/book value and the Datastream Worldscope datatypes such as EBIT(DWEB) and EV(DWEV).

FTSE Indices

Lots of indices from FTSE have recently been added to Datastream. These include the addition of several FTSE investment strategy index families such as the Diversification Based Investing series, Global Minimum Variance, Super Liquid and TOBAM Maximum Diversification indices.

The FTSE Diversification Based Investing index series covering four regional indices, launched in association with QS Investors, LLC, seeks to provide a diversified exposure to macro risk factors. The index methodology follows clear, transparent and freely available index rules. http://extranet.datastream.com/ContentUpdate/detail.asp?MainID=5926
The FTSE Global Minimum Variance index series aims to deliver reduced index volatility based on historical return information, thereby offering potential improvements to the risk-reward trade-off, while maintaining full allocation to the relevant equity market. Diversification Based Investing (DBI) focuses purely on portfolio construction rather than stock selection and uses analysis of country and sector correlations to create a portfolio that is highly diversified across major risk exposures in the market. This index family includes seven regional indices and two country indices. 

http://extranet.datastream.com/ContentUpdate/detail.asp?MainID=5925

The FTSE Super Liquid index series is a broad family of 11 global, regional and single country indices designed to mimic the characteristics of key FTSE indices via a smaller and highly liquid universe of stocks, supporting the development of new tradable products. A quantitative liquidity screening methodology identifies and selects the most liquid stocks in a given universe, which results in a basket with increased tradability and reduced implementation and maintenance costs, while retaining the industry exposure and performance characteristics of the parent index. 

http://extranet.datastream.com/ContentUpdate/detail.asp?MainID=5928

The FTSE TOBAM Maximum Diversification index series covers eight regional indices. Devised by FTSE and TOBAM, this index series seeks to maximise a mathematical definition of diversification, the Diversification Ratio, to provide institutional investors with the most-diversified portfolio possible in any given stock universe across global and domestic markets. 

http://extranet.datastream.com/ContentUpdate/detail.asp?MainID=5927

All the indices are available in five currencies including local, and datatypes provided include price and return index values, plus market values and dividend yield.

Other FTSE indices recently added to Datastream include the following:

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>ADDITIONAL CURRENCIES*</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>FTSE ASEA Pan Africa Index ex South Africa Index</td>
<td>FTAPAXL</td>
<td>$, E, £, ¥, A, C, F</td>
<td>11.03.2013</td>
</tr>
<tr>
<td>FTSE Emerging Transition Index</td>
<td>FTEMTRL</td>
<td>$, E, £, ¥, A, C, F</td>
<td>11.03.2013</td>
</tr>
<tr>
<td>FTSE ET100 Index</td>
<td>FTET10L</td>
<td>$, E, £, ¥, A, C, F</td>
<td>11.03.2013</td>
</tr>
<tr>
<td>FTSE RAFI UK 300 Index</td>
<td>FTRUK3L</td>
<td>$, E, £, ¥, A, C, F</td>
<td>23.04.2013</td>
</tr>
</tbody>
</table>

*Replace the last character of the Local currency mnemonic with the required currency eg FTRUK3$ = FTSE RAFI UK 300 Index in US dollars.

The FTSE ASEA Pan Africa index ex South Africa consists of companies in an ASEA/Pan Africa country excluding South Africa that pass the eligibility criteria and have a maximum country weight of 20%. The maximum number of constituents eligible for inclusion per country in the index is 30.

The FTSE Emerging Transition index has been created to provide Vanguard with the ability to transition its existing emerging market funds to the FTSE Emerging index. Its composition differs from FTSE’s existing Emerging index in that up to 18 March 2013, it contained P Chips, indicative additions and deletions that would be potentially be applied in the March 2013 index review plus Korean companies. From 18 March 2013, the index is based on the FTSE Emerging index plus Korea.

The index will operate for approximately a six-month period, during which time all Korean companies will gradually be removed and the index constituents and weightings will be aligned with the official FTSE Emerging Index. More detail on the transition approach and the index methodology is available in the FTSE Ground Rules.
This FTSE Environmental Technology (ET) 100 index comprises the largest 100 companies by full market capitalisation that meet the eligibility requirements. The index includes all the companies from the existing FTSE ET50 index.

The FTSE RAFI UK 300 index consists of the 300 companies with the largest RAFI fundamental values, selected from the constituents of the FTSE All-Share index. The FTSE RAFI UK 300 index constituents are capped on a quarterly basis at 10%.

The FTSE NSE Kenya index series is designed to represent the performance of the Kenyan companies listed on the Nairobi Securities Exchange, providing investors with a comprehensive and complementary set of indices with which to measure the performance of the major capital and industry segments of the Kenyan Stock Market.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>FTSE NSE Kenya 15 Index</td>
<td>FTNSKL</td>
<td>16.11.2012</td>
</tr>
</tbody>
</table>

Index datatypes: closing price (PI), total return (RI), market value (MV), dividend yield (DY), ex-dividend (XD) and number of equities (NE).

**S&P Indices**

A number of S&P indices have recently been added to Datastream.

The S&P Global Dividend Opportunities index comprises 100 tradable, exchange-listed common stocks from around the world that offer high dividend yields. The index is part of the S&P Dividend Opportunities index family, which are benchmarks for global income-seeking investors. The indices seek to provide exposure to high-yielding common stocks from around the world while meeting diversification, stability and tradability requirements.

The S&P Utilities Select Sector index is now available on Datastream. The companies included in each Select Sector index are selected on the basis of general industry classification from a universe of companies defined by the Standard & Poor’s 500 Composite Stock index. The Utilities Select Sector index includes companies from the following industries: electric utilities, multi-utilities, independent power producers & energy traders and gas utilities.

The S&P Developed Small Cap is a subset of the S&P Global BMI index family, a comprehensive, rules-based index measuring global stock market performance. The index comprises the stocks representing the lowest 15% of float-adjusted market cap in each developed country.

The S&P Developed Ex-Australia Small Cap index seeks to measure the Small Cap companies in developed markets excluding Australia.

The S&P EPAC ex Australia index is a subset of the S&P EPAC BMI index, which provides investors with exposure to the developed markets within the Europe and Asia Pacific regions.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
</table>
MSCI Indices

MSCI recently released new indices and constituent data which are now available on Datastream. These indices include new Asia Pacific Islamic indices, additional Thematic and Strategic indices and two Select OECD indices. One index has also been deleted. [http://extranet.datastream.com/ContentUpdate/detail.asp?MainID=5849](http://extranet.datastream.com/ContentUpdate/detail.asp?MainID=5849)

Other new MSCI indices recently released include additional Economic Exposure and Momentum indices.

The MSCI Economic Exposure indices aim to reflect the performance of companies with significant exposure to target regions or countries, regardless of their domicile. Each MSCI Economic Exposure index tracks a range of developed and emerging market companies with the highest proportion of their revenues derived from target regions and countries such as emerging markets, Africa, Latin America and the BRIC countries. For example, the MSCI World with China Exposure index focuses on approximately 300 companies of the MSCI World index that show the highest revenue exposure to China.

The MSCI Momentum indices are designed to reflect the performance of an equity momentum strategy by emphasising stocks with high price momentum. The indices calculate a risk-adjusted price momentum score for each security in the MSCI parent index and select the top securities with the highest momentum scores. The eligible securities are weighted in proportion to their free-float market capitalisation weight and momentum scores.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC IN USD</th>
<th>MNEMONIC IN LOCAL</th>
</tr>
</thead>
<tbody>
<tr>
<td>MSCI KOKUSAI WITH EM EXPOSURE</td>
<td>MSXEKE$</td>
<td>MSXEKEEL</td>
</tr>
<tr>
<td>MSCI CANADA WITH EM EXPOSURE</td>
<td>MSXECE$</td>
<td>MSXECEEL</td>
</tr>
<tr>
<td>MSCI USA WITH BRIC EXPOSURE</td>
<td>MSXEUB$</td>
<td>MSXEUBL</td>
</tr>
<tr>
<td>MSCI WORLD WITH DM EXPOSURE</td>
<td>MSXEWD$</td>
<td>MSXEWDL</td>
</tr>
<tr>
<td>MSCI WORLD WITH CHINA EXPOSURE</td>
<td>MSXEWC$</td>
<td>MSXEWCL</td>
</tr>
<tr>
<td>MSCI ACWI WITH EM EXPOSURE</td>
<td>MSXEAE$</td>
<td>MSXEAECL</td>
</tr>
<tr>
<td>MSCI EM WITH EM EXPOSURE</td>
<td>MSXEEE$</td>
<td>MSXEEEEL</td>
</tr>
<tr>
<td>MSCI EM LATIN AMERICA WITH LATIN AMERICA EXPOSURE</td>
<td>MSXEEL$</td>
<td>MSXEELL</td>
</tr>
<tr>
<td>MSCI ACWI WITH AFRICA EXPOSURE</td>
<td>MSXEAA$</td>
<td>MSXEAAAL</td>
</tr>
<tr>
<td>MSCI JAPAN WITH EM EXPOSURE</td>
<td>MSXEJE$</td>
<td>MSXEJEL</td>
</tr>
<tr>
<td>MSCI AC ASIA WITH ASIA EXPOSURE</td>
<td>MSXEAC$</td>
<td>MSXEACL</td>
</tr>
<tr>
<td>MSCI EMU WITH EM EXPOSURE</td>
<td>MSXEEM$</td>
<td>MSXEEML</td>
</tr>
<tr>
<td>MSCI EUROPE WITH EUROPE EXPOSURE</td>
<td>MSXEEP$</td>
<td>MSXEEMPL</td>
</tr>
<tr>
<td>MSCI USA MOMENTUM</td>
<td>MSMOUS$</td>
<td>MSMOUSL</td>
</tr>
<tr>
<td>MSCI ACWI MOMENTUM</td>
<td>MSMOAF$</td>
<td>MSMOAFL</td>
</tr>
</tbody>
</table>

Other Indices

A wide range of other indices have been released during the last quarter.
The Stoxx Global ESG Leaders Index
The Stoxx Global ESG Leaders index offers a representation of the leading global companies in terms of environmental, social and governance criteria, based on ESG indicators provided by Sustainalytics. [http://www.sustainalytics.com/](http://www.sustainalytics.com/)

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>STOXX Global ESG Leaders Index (EURO)</td>
<td>SGESGLE</td>
<td>PI, PO, PH, PL, R, RO, RH, RL</td>
<td>04.04.2011</td>
</tr>
<tr>
<td>STOXX Global ESG Leaders Index (GBP)</td>
<td>SGESGLE</td>
<td>PI, PO, PH, PL, R, RO, RH, RL</td>
<td>04.04.2011</td>
</tr>
<tr>
<td>STOXX Global ESG Leaders Index (USD)</td>
<td>SGESGL$</td>
<td>PI, PO, PH, PL, R, RO, RH, RL</td>
<td>04.04.2011</td>
</tr>
</tbody>
</table>

Société Générale Global Quality Income Index
The Société Générale Global Quality Income index (SGQI) provides global equity exposure to high-quality companies that offer above-average and sustainable dividend yields. The philosophy behind the concept is based on two ideas: first, a large portion of historical total returns from the equity markets come from dividend yield and secondly, high-quality companies tend to outperform poorer-quality companies.

The index was launched on 14 May 2012 and, at that time, comprised 74 global stocks with an average yield of approximately 5% pa. The index is calculated in real time by Structured Solutions, with dividends due from the components re-invested into the index.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>SG Global Quality Income Index (USD)</td>
<td>SGGLQI$</td>
<td>PI, NR, PO, PH, PL</td>
<td>09.04.2002</td>
</tr>
<tr>
<td>SG Global Quality Income Index (EUR)</td>
<td>SGGLQIE</td>
<td>PI, NR, PO, PH, PL</td>
<td>09.04.2002</td>
</tr>
</tbody>
</table>

The NYSE ARCA Gold Miners index is a modified market capitalisation weighted index comprising publicly traded companies involved primarily in mining for gold and silver. The index divisor was initially determined to yield a benchmark value of 500.00 at the close of trading on 20 December 2002. The index includes common stocks and ADRs.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>NYSE ARCA Gold Miners Index</td>
<td>NYARGMI</td>
<td>PI, PO, PH, PL</td>
<td>17.09.1993</td>
</tr>
</tbody>
</table>

Nasdaq OMX Global Water Index
The Nasdaq OMX Global Water index is designed to track the performance of the companies creating products that conserve and purify water for homes, businesses and industries. The index is weighted to enhance the underlying liquidity and increase the tradability of the Index Securities.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>NASDAQ OMX Global Water Index</td>
<td>NASOGWT</td>
<td>PI, PH, PL, PO, RI, RH, RL, RO</td>
<td>27.07.2011</td>
</tr>
</tbody>
</table>

**The Dow Jones Brookfield Global Infrastructure Indices**

The Dow Jones Brookfield Global Infrastructure indices recently added to Datastream are offered collaboratively by S&P Dow Jones Indices and Brookfield Asset Management. The indices aim to measure the stock performance of companies worldwide that are owners and operators of infrastructure assets. To be included in the indices, a company must have more than 70% of estimated cash flows (based on publicly available information) derived from all sectors of the infrastructure market. This includes airports, toll roads, ports, communications, electricity transmission & distribution, oil & gas storage & transportation and water.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>DJ Brookfield Global Infrastructure Index (USD) L</td>
<td>DJBGIIL</td>
<td>PI, RI</td>
<td>07.03.2011, 31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Index (EUR)</td>
<td>DJBGIE</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Index (CAD)</td>
<td>DJBGIIC</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Index (AUD)</td>
<td>DJBGIIA</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Index (USD) L</td>
<td>DJBGICL</td>
<td>PI, RI</td>
<td>07.03.2011, 31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Index (USD)</td>
<td>DJBGIC$</td>
<td>PI, PO, PH, PL, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Index (EUR)</td>
<td>DJBGICE</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Index (CAD)</td>
<td>DJBGICC</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Index (AUD)</td>
<td>DJBGICA</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Yield Index (USD)</td>
<td>DJBGIY$</td>
<td>PI, PO, PH, PL, RI</td>
<td>29.10.2009, 28.10.2009</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Yield Index (EUR)</td>
<td>DJBGIYE</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Yield Index (CAD)</td>
<td>DJBGIYC</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Composite Yield Index (AUD)</td>
<td>DJBGIYA</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global ex US Infrastructure Index (EUR)</td>
<td>DJBGXUE</td>
<td>PI, RI</td>
<td>31.12.2002</td>
</tr>
<tr>
<td>DJ Brookfield Global Infrastructure Master Limited Partnership Index (USD)</td>
<td>DJGIMLP</td>
<td>PI, PO, PH, PL, RI</td>
<td>31.12.2002</td>
</tr>
</tbody>
</table>
Dow Jones Select Micro Cap Index
This index represents micro-cap stocks trading on the New York Stock Exchange (NYSE), NYSE Amex and Nasdaq that are comparatively liquid and have strong fundamentals relative to the micro-cap segment as a whole.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dow Jones Select Micro Cap Index</td>
<td>DJSELMC</td>
<td>PI, RI, PO, PH, PL</td>
<td>31.08.1992 19.11.2007</td>
</tr>
</tbody>
</table>

France – CAC 40 Equal Weight Index
The CAC 40 Equal Weight index comprises the 40 most representative stocks in terms of free-float adjusted capitalisation, listed on the Euronext Paris equity market. All constituents of the equal weight indices will have the same weight at the review dates. This means that in the equal weight indices the stock with the smallest market cap in the underlying index will have the same weight as the stock with the largest market cap in this index. This offers investors a chance to invest in a proven equal size methodology.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>France CAC 40 Equal Weight Index</td>
<td>FRCAC4E</td>
<td>PI, PH, PL, PO, NR, RI</td>
<td>30.12.1999 03.01.2005 20.12.2010</td>
</tr>
</tbody>
</table>

Japan – Nikkei 225 Stock Average Index
Total return index values are now available for the Japan Nikkei 225 Stock Average index on Datastream.

The Nikkei 225 Total Return index measures the performance of the Nikkei 225, including both movements in the price and re-investment of dividend incomes from the component stocks at the closing of ex-dividend dates. It is common for Japanese companies to fix dividends paying to their shareholders after the ex-date. Therefore estimated dividends are used for the index calculation on the ex-date. The difference between the estimated dividend and the actual dividend reflects the index on the next business day when the dividend is fixed.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>NIKKEI 225 STOCK AVERAGE INDEX</td>
<td>JAPDOWA</td>
<td>RI</td>
<td>04.01.2002</td>
</tr>
</tbody>
</table>

Tunisia – Tunisia Tunis 20 Index
The Tunisia Tunis 20 index represents the performance of the 20 largest and most liquid stocks listed on the Tunis Stock Exchange and it is weighted by market capitalisation.

<table>
<thead>
<tr>
<th>INDEX NAME</th>
<th>MNEMONIC</th>
<th>DATATYPE</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>TUNISIA TUNIS 20 INDEX</td>
<td>TUTUI20</td>
<td>PI, PO, PH, PL</td>
<td>03.02.2012</td>
</tr>
</tbody>
</table>
New Alternate Yield Fixed Income Time Series Data Sourced from Eikon and Released in Datastream

Datasync has completed a project to deliver over 44 million fixed income yield data points to customers.

The time series datatype (YA) is defined as ‘Alternate Yield’ in Datastream, and it is supplied and stored in Datastream as end-of-day redemption yield values as calculated by the Thomson Reuters Fixed Income Database of Record and published via Datascope and Eikon products.

More than 121,000 Datasync bonds now have Eikon-sourced end-of-day redemption yield values available (YA), with history back to 1 January 2011.

This supplements the Datastream-calculated redemption yield (RY) datatype well, as it provides yields for some bond types not supported by Datastream, such as inflation-protected bonds in some markets.

IMPORTANT NOTE: The two redemption yield calculations, while based on similar methods, do not return exactly the same data values for a number of reasons, but the main reason is the prices used in Datastream method are often slightly different. Market Price Default (MPD) prices used in Datastream combine the best daily price over time between Bid Composite, Bid Evaluated and Exchange Close. Price differences will lead to yield differences, sometimes quite large depending on the attributes of the bond.

Table 1: Alternate/Eikon yield coverage at a glance
An overview of all existing bond markets hosted in Datastream, broken down by market, with security coverage, the number of bonds with Datastream-calculated redemption yields (RY), and the number of bonds with Eikon-calculated redemption yields (YA). Those percentages highlighted in orange show a larger number of YA supplied values than calculated RY values in Datastream.

<table>
<thead>
<tr>
<th>COUNTRY</th>
<th>DATASTREAM MARKET (MKT)</th>
<th>MARKET TOTAL</th>
<th>DATASTREAM BONDS WITH (RY) DATA</th>
<th>% OF DATASTREAM BONDS WITH (RY) DATA</th>
<th>DATASTREAM BONDS WITH NEW (YA) DATA</th>
<th>% OF DATASTREAM BONDS WITH NEW (YA) DATA</th>
</tr>
</thead>
<tbody>
<tr>
<td>Argentina</td>
<td>AR</td>
<td>335</td>
<td>21</td>
<td>6.27%</td>
<td>21</td>
<td>6.27%</td>
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<tr>
<td>Australia</td>
<td>AU</td>
<td>949</td>
<td>474</td>
<td>49.95%</td>
<td>823</td>
<td>86.72%</td>
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<tr>
<td>Austria</td>
<td>OE</td>
<td>7,887</td>
<td>2,754</td>
<td>34.92%</td>
<td>2,228</td>
<td>28.25%</td>
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<tr>
<td>Belgium</td>
<td>BG</td>
<td>258</td>
<td>241</td>
<td>93.41%</td>
<td>202</td>
<td>78.29%</td>
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<tr>
<td>Brazil</td>
<td>BR</td>
<td>5,560</td>
<td>18</td>
<td>0.32%</td>
<td>50</td>
<td>0.90%</td>
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<tr>
<td>Canada</td>
<td>CN</td>
<td>10,952</td>
<td>7,597</td>
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<td>6,033</td>
<td>55.09%</td>
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<td>Chile</td>
<td>CL</td>
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<td>25</td>
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<td>80</td>
<td>95.24%</td>
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<tr>
<td>China</td>
<td>CH</td>
<td>203</td>
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<tr>
<td>Country</td>
<td>Market Datastream (MKT)</td>
<td>Market Total</td>
<td>Datastream Bonds with (RY) Data</td>
<td>% of Datastream Bonds with (RY) Data</td>
<td>Datastream Bonds with New (YA) Data</td>
<td>% of Datastream Bonds with New (YA) Data</td>
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<td>FN</td>
<td>924</td>
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<td>100</td>
<td>10.82%</td>
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<td>France</td>
<td>FR</td>
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<td>Hungary</td>
<td>HN</td>
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<tr>
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<td>10</td>
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<td>4</td>
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<td>7,620</td>
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<td>100.00%</td>
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<td>78.34%</td>
<td>1,265</td>
<td>59.95%</td>
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<td>PE</td>
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<td>Philippines</td>
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<td>109</td>
<td>100.00%</td>
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<td>70.64%</td>
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<td>Poland</td>
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<td>79.83%</td>
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<tr>
<td>Portugal</td>
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<td>44.55%</td>
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<tr>
<td>Russia</td>
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<td>411</td>
<td>39.11%</td>
<td>665</td>
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<tr>
<td>Singapore</td>
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<td>318</td>
<td>92.17%</td>
<td>313</td>
<td>90.72%</td>
</tr>
<tr>
<td>Slovakia</td>
<td>SX</td>
<td>23</td>
<td>20</td>
<td>86.96%</td>
<td>22</td>
<td>95.65%</td>
</tr>
<tr>
<td>Slovenia</td>
<td>SJ</td>
<td>28</td>
<td>20</td>
<td>71.43%</td>
<td>22</td>
<td>78.57%</td>
</tr>
<tr>
<td>South Africa</td>
<td>SA</td>
<td>1,340</td>
<td>574</td>
<td>42.84%</td>
<td>435</td>
<td>32.46%</td>
</tr>
<tr>
<td>South Korea</td>
<td>KD</td>
<td>323</td>
<td>190</td>
<td>58.82%</td>
<td>317</td>
<td>98.14%</td>
</tr>
<tr>
<td>Spain</td>
<td>ES</td>
<td>1,691</td>
<td>1,357</td>
<td>80.25%</td>
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<td>69.37%</td>
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<tr>
<td>Sweden</td>
<td>SD</td>
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<td>770</td>
<td>28.21%</td>
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<td>Switzerland</td>
<td>SW</td>
<td>2,817</td>
<td>1,218</td>
<td>75.54%</td>
<td>1,699</td>
<td>60.31%</td>
</tr>
<tr>
<td>Taiwan</td>
<td>TA</td>
<td>1,065</td>
<td>630</td>
<td>59.15%</td>
<td>630</td>
<td>59.15%</td>
</tr>
<tr>
<td>Thailand</td>
<td>TH</td>
<td>91</td>
<td>68</td>
<td>74.73%</td>
<td>88</td>
<td>96.70%</td>
</tr>
<tr>
<td>Turkey</td>
<td>TK</td>
<td>3</td>
<td>2</td>
<td>66.67%</td>
<td>2</td>
<td>66.67%</td>
</tr>
<tr>
<td>UK</td>
<td>UK</td>
<td>1,329</td>
<td>731</td>
<td>55.00%</td>
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<td>36.42%</td>
</tr>
<tr>
<td>USA</td>
<td>US</td>
<td>36,267</td>
<td>26,975</td>
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<td>27,058</td>
<td>74.61%</td>
</tr>
<tr>
<td>Venezuela</td>
<td>VE</td>
<td>60</td>
<td>22</td>
<td>36.67%</td>
<td>7</td>
<td>11.67%</td>
</tr>
<tr>
<td>Totals</td>
<td></td>
<td>288,708</td>
<td>125,978</td>
<td>43.64%</td>
<td>121,962</td>
<td>42.24%</td>
</tr>
</tbody>
</table>
Table 2: Basis point spreads – RY vs YA
A statistical view of the perceived quality of Eikon YA data in relation to Datastream RY, showing the number and percentages of bonds with different basis point spread bands:

More than 50% of bonds with both RY & YA data have less than +/- 2 basis point difference.
More than 75% of bonds have less than +/- 10 basis point difference.
(1 basis point = 0.01% yield)

<table>
<thead>
<tr>
<th>BASIS POINT DIFFERENCE BETWEEN DATASTREAM-CALCULATED REDEMPTION YIELD (RY) AND EIKON-CALCULATED ALTERNATIVE YIELD (YA)</th>
<th>NUMBER OF BONDS WITH BOTH RY AND YA DATA</th>
<th>PERCENTAGE</th>
</tr>
</thead>
<tbody>
<tr>
<td>0 basis point difference</td>
<td>33,991</td>
<td>32.00%</td>
</tr>
<tr>
<td>+/- 2 basis point difference</td>
<td>25,332</td>
<td>24.00%</td>
</tr>
<tr>
<td>+/- 5 basis point difference</td>
<td>13,394</td>
<td>12.50%</td>
</tr>
<tr>
<td>+/- 10 basis point difference</td>
<td>8,256</td>
<td>8.00%</td>
</tr>
<tr>
<td>+/- 25 basis point difference</td>
<td>8,780</td>
<td>8.00%</td>
</tr>
<tr>
<td>+/- 50 basis point difference</td>
<td>5,135</td>
<td>5.00%</td>
</tr>
<tr>
<td>+/- 100 basis point difference</td>
<td>4,583</td>
<td>4.00%</td>
</tr>
<tr>
<td>+/- 200 basis point difference</td>
<td>3,659</td>
<td>3.00%</td>
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<tr>
<td>over 200 basis point difference</td>
<td>4,856</td>
<td>3.50%</td>
</tr>
<tr>
<td></td>
<td>107,986</td>
<td>100.00%</td>
</tr>
</tbody>
</table>

Sample graph: Basis point spreads between 20-Year US Treasury RY vs YA
Commodities and Energy

**Newedge CTA Indices**
Thomson Reuters has released 11 Newedge CTA indices series which are Daily Returns (%) and Monthly Returns – MTD (%) from the source Newedge, with history as far back as January 2000.

The Newedge Alternative Investment Solutions is an innovator in providing investors with benchmarking tools that accurately represent key hedge fund strategy styles. The Newedge family of indices represents a range of non-investable products that are highly relevant for demonstrating potential for diversification of returns.

The Newedge CTA Index is designed to track the largest 20 (by AUM) CTAs and be representative of the managed futures space. Managers must meet the following criteria:
- Must be open to new investment
- Must report returns on a daily basis

The CTA Index is equally weighted, and rebalanced and reconstituted annually.

The offering consists of four daily indices:
- The Newedge CTA Index is equal-weighted and reconstituted annually and has become recognised as the key managed futures performance benchmark. The index calculates the net daily rate of return for a pool of CTAs selected from the largest managers open to new investment.
- The Newedge Trend Index is equal-weighted and reconstituted annually. The index calculates the net daily rate of return for a pool of trend following based hedge fund managers.
- The Newedge Trend Indicator is a market-based performance indicator designed to have a high correlation to the returns of trend following strategies.
- The Newedge Short-Term Traders Index is designed to track the daily performance of a portfolio of CTAs and Global Macro managers executing diversified trading strategies with a less than ten-day average holding period.

In additional there are seven indices calculated on a monthly basis:
- The Newedge Macro Trading Index is a broad-based performance measure for constituents that trade Global Macro strategies. These managers may typically employ top-down fundamental research to forecast the effect of global macroeconomic and political events on the valuation of financial instruments and are frequently focused on a diversified basket of instruments. In order to be eligible for inclusion as a constituent programme, individual programmes must predominately trade a relevant Global Macro strategy, provide monthly performance data and have AUM greater than US$30 million.
- The Newedge Macro Trading Index (Quantitative), a sub-index of the Newedge Macro Trading Index covering the quantitative and GTAA strategies.
- The Newedge Macro Trading Index (Discretionary), a sub-index of the Newedge Macro Trading Index covering the discretionary strategies.
• The Newedge Commodity Trading Index is a broad-based performance measure for constituents that trade commodity-related strategies. Commodity funds utilise a variety of investment strategies to profit from price moves in commodity markets. In order to be eligible for inclusion as a constituent programme, individual programmes must predominately trade a relevant Commodity strategy, provide monthly performance data and have AUM greater than US$30 million.

• The Newedge Commodity Trading Index (Trading), a sub-index of the Newedge Commodity Trading Index covering trading orientated strategies, typically involving the trading of physical commodity products and/or of commodity derivative instruments in either directional or relative value strategies.

• The Newedge Commodity Trading Index (Equity), a sub-index of the Newedge Commodity Trading Index covering long/short equity strategies focused on commodity-related stocks.

• The Newedge Volatility Trading Index was the first-ever performance measure for volatility trading within the Alternative Investment industry. Designed to increase awareness of volatility trading as a hedge fund strategy, and as a benchmark index for the strategy, the Newedge Volatility Trading Index is an equally weighed, non-investable index of funds that trades volatility as an asset class.

Further information as well as mnemonics can be found on the official release, Content Update #5889.

**ICE North American Power Indices**
For prompt or ‘day ahead’ markets in North American power, the Intercontinental Exchange (ICE) is a major execution venue for over-the-counter (OTC) trading. Datastream now offers 18 (On-Peak and Off-Peak) Electricity indices from ICE for the following US electricity hubs:

• East Power Nepool MHDA
• East Power Pennsylvania-New Jersey-Maryland Interconnection (PJM)
• South East Power Electric Reliability Council of Texas (ERCOT) Houston
• South East Power Entergy
• South East Power Electric Reliability Council of Texas (ERCOT) South
• West Power Mid Colombia
• West Power South of Path 15 (SP15)
• West Power North of Path 15 (NP15)
• West Power Palo Verde

These power indices are based on volume-weighted average index prices and taken directly from transactions executed on the ICE platform representing over 50% of next-day trading activity. Daily histories start from January 2001.

ICE’s OTC participants are some of the world’s largest energy companies, financial institutions and other active members in the global commodity markets. Participants include refiners, power stations, utilities, chemical and transportation companies, banks and hedge funds, as well as other energy and financial industry professionals.

Further information as well as mnemonics can be found on the official release, Content Update #6060.

**Swedish Regional Hourly Electricity Prices**
Thomson Reuters has released 100 day ahead Swedish daily Electricity prices (hourly fixes) covering the four Swedish regions: 1) Area 1 (Lulea), Area 2 (Sundsvall), Area 3 (Stockholm), Area 4 (Malmo) priced in Swedish krona (SEK) with history commencing in November 2011. This content release expands on the previous country offering of Sweden by providing a more granular information into the Swedish electricity market.

The prices are provided by Nord Pool – the Nordic Power Exchange, which is the world’s first international commodity exchange for electrical power. Nord Pool organises trade in standardised physical (Elspot) and financial power contracts including clearing services to Nordic participants, and provides customer support in Sweden, Finland, Norway and Denmark.
Further information as well as mnemonics can be found on the official release, Content Update #5892.

**Waterborne LNG Freight Routes**
Thomson Reuters has released 59 freight routes for Liquefied Natural Gas (LNG) sourced from Waterborne Energy, with history as far back as January 2006. Waterborne tracks vessel-by-vessel LNG movements throughout the world. Freight rates are based on vessel sizes of 145,000m³ with the following freight prices as follows:

- From: Trinidad, Nigeria, Algeria, Egypt, Qatar, Malaysia and Australia
- To (Import Port): USA (Lake Charles, Elba Island, Cove Point and Everett), UK (Isle of Grain), Mexico (Altamira), Spain (Barcelona), Japan, India, South Korea and Belgium

Further information as well as mnemonics can be found on the official release, Content Update #6059.

**German Heating Oil**
Monthly spot prices for German heating oil are now available from the Federal Statistical Office, Germany (Destatis) with history as far back as January 1997. Prices are on the basis of spot contract, heavy 0.1% sulphur to industry, wholesale and consumer.

Further information as well as mnemonics can be found on the official release, Content Update #6034.

**Platts New Metals Categories**
Thomson Reuters has expanded the 222 metals series from Platts on Datastream with history as far back as January 1993.

The new metals categories consist of:

- Metal Iron Ore
- Metal Ferrous Miscellaneous Non-Platts Data
- Metal Steel Americas
- Metal Steel Asia
- Metal Steel EMEA
- Metal Ferrous Spreads

Platts content is available on Datastream only on a pass-through basis. Client wishing to subscribe to Platts can find further information on [http://extranet.datastream.com/data/Commodities/Index.htm](http://extranet.datastream.com/data/Commodities/Index.htm)

Platts is a leading global provider of energy, petrochemicals and metals information, and a premier source of benchmark price assessments for those commodity markets. From an original focus on petroleum, Platts has gradually expanded its coverage to include petrochemicals, metals, shipping and other energy-related commodities – natural gas, electric power, coal, nuclear, biofuels and other renewable. Recognised for decades as the world’s leading energy information company, Platts also attained a leadership position in steel in 2011 through its acquisition of the Steel Business Briefing Group (SBB).

Further information as well as mnemonics can be found on the official release, Content Update #6036.

**Indian Cotton Prices**
Datastream now offers 16 new Indian Cotton daily spot series from CAI (Cotton Association of India) with histories as far back as May 2012. Regional prices are available for cotton fine staple grades of ICS 101, 102, 103, 104, 105, 106, 107, 201 and 202. Prices are Indian rupee per Candy (355.62kg).

Further information as well as mnemonics can be found on the official release, Content Update #5815.
Futures

Singapore Mercantile Exchange
Thomson Reuters has released Singapore Mercantile Exchange Futures data on Datastream.

The Singapore Mercantile Exchange (SMX) is the first pan-Asian multi-product commodity and currency derivatives exchange. Situated in Singapore, SMX offers a comprehensive platform for trading a diversified basket of commodities including futures and options contracts on precious metals, base metals, agriculture commodities, energy, currencies and commodity indices.

Datastream supports all futures traded at SMX including a variation of futures continuous series back to its start date.

<table>
<thead>
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<th>CLASS</th>
<th>DESCRIPTION</th>
<th>START DATE</th>
</tr>
</thead>
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</tr>
<tr>
<td>SBE</td>
<td>Brent Euro</td>
<td>31.08.2010</td>
</tr>
<tr>
<td>SCR</td>
<td>WTI Crude Oil</td>
<td>31.08.2010</td>
</tr>
<tr>
<td>SCC</td>
<td>Copper Cash Settled</td>
<td>15.04.2011</td>
</tr>
<tr>
<td>SGH</td>
<td>Gold Cash Settled</td>
<td>15.04.2011</td>
</tr>
<tr>
<td>SSF</td>
<td>Silver Cash Settled</td>
<td>15.04.2011</td>
</tr>
<tr>
<td>SBL</td>
<td>Black Pepper</td>
<td>10.02.2012</td>
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<tr>
<td>SGZ</td>
<td>E-Gold</td>
<td>01.06.2012</td>
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<tr>
<td>SSA</td>
<td>AUD/USD</td>
<td>29.04.2011</td>
</tr>
<tr>
<td>SSB</td>
<td>GBP/USD</td>
<td>29.07.2011</td>
</tr>
<tr>
<td>SSE</td>
<td>EUR/USD Cash Settled</td>
<td>29.07.2011</td>
</tr>
<tr>
<td>SSU</td>
<td>EUR/USD Physical Settled</td>
<td>31.08.2010</td>
</tr>
<tr>
<td>SSJ</td>
<td>USD/JPY</td>
<td>29.04.2011</td>
</tr>
</tbody>
</table>

Zhengzhou Commodities Exchange Expansion

Thomson Reuters has released five additional futures classes from ZCE with full histories as listed below.

<table>
<thead>
<tr>
<th>CLASS</th>
<th>DESCRIPTION</th>
<th>START DATE</th>
</tr>
</thead>
<tbody>
<tr>
<td>ZFG</td>
<td>Flat Glass</td>
<td>03.12.2012</td>
</tr>
<tr>
<td>ZME</td>
<td>Methanol</td>
<td>28.10.2011</td>
</tr>
<tr>
<td>ZWH</td>
<td>Wheat</td>
<td>17.01.2012</td>
</tr>
</tbody>
</table>

Point-in-Time Live Futures for a Specified Date

Thomson Reuters has released futures point-in-time lists.

Point-in-time live futures lists are based upon the user input when requested. The universe of all futures is evaluated, and if the last trade date equals or is greater than the specified date and the start date is equal or less than the specified date, then the series is added into the point-in-time live futures list. In essence the point-in-time list provides all the futures contracts trading on a specific date in the past. Previously clients would need to use both live and dead lists, which would contain the full array of futures series available within a class and many outside the requested date.

The point-in-time live futures list is constructed using the following structure:

LFUT + Class Code + ddmmyy

where ddmmyy is the historic date the live futures list relates to.

For example the FTSE 100 Futures with class code LSX on 21 March 2011:

LFUT + LSX + 210311 = LFUTLSX210311

The CME Euro$ contract with the class code IED on 6 December 2012:

LFUT+ IED + 061212 = LFUTIED061212

The lists can be used to retrieve all the relevant datatypes, both time series and static currently available, with the live and dead futures lists.

Below the list LFUTLSX210311 with prices pertaining to 21 March 2011.

<table>
<thead>
<tr>
<th>NAME</th>
<th>MNEMONIC</th>
<th>START DATE</th>
<th>LAST TRADE DATE</th>
<th>PRICE SETT</th>
</tr>
</thead>
<tbody>
<tr>
<td>LIFFE-FTSE 100 INDEX MAR 2012</td>
<td>LSX0312</td>
<td>21.03.2011</td>
<td>16.03.2012</td>
<td>5657.00</td>
</tr>
<tr>
<td>LIFFE-FTSE 100 INDEX SEP 2011</td>
<td>LSX0911</td>
<td>20.09.2010</td>
<td>16.09.2011</td>
<td>5702.50</td>
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<tr>
<td>LIFFE-FTSE 100 INDEX JUN 2011</td>
<td>LSX0611</td>
<td>21.06.2010</td>
<td>17.06.2011</td>
<td>5737.00</td>
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</tbody>
</table>

New Datatype CMONTH

A new datatype CMONTH is now available which corresponds to the individual futures series month taken on Datastream futures continuous series. The date is displayed in the format YYYYMM, hence a value of 201306 would indicate that the futures continuous series is using the underlying futures series information from the June 2013 contract. See example below for the CME Euro$ contract on 26.04.2013.
The CMONTH datatype is available for the following Datastream futures continuous series types:

- Switch-over on first day of new month trading (Type 0)
- Nearest future with switchover following last trading day (Type 1)
- Switch-over when second month volume exceeds first month volume (Type 3)
- As an excess return index (Type 4)

Full histories have been calculated on the futures continuous series.
Economics Round-up – Revisions

The first four months of 2013 have been in large part devoted to revisions and rebasings of Economic data. Over 120 Content Updates have been released describing these changes across many markets.

The majority are the result of continuing efforts by statistical agencies to issue data that more closely reflects the current economy, influences and structures. When rebasing indices to a more current base year, weights of constituents are evaluated and changed as per present patterns. With reclassifications, agencies are restating industry data to a more current and often internationally comparable classification scheme. The table below summarises the main changes and provides numbers of the relevant Content Updates.

<table>
<thead>
<tr>
<th>MARKET, DATASET, REASON FOR CHANGES</th>
<th>CONTENT UPDATE #'S</th>
</tr>
</thead>
<tbody>
<tr>
<td>Armenia Balance of Payments revised to BPM6</td>
<td>6001</td>
</tr>
<tr>
<td>Australian building and construction Indices, National Accounts rebased to 2010/11</td>
<td>5768, 5793, 5796</td>
</tr>
<tr>
<td>Australian Purchasing Managers Index reclassified and rebased</td>
<td>5841</td>
</tr>
<tr>
<td>Bosnia and Herzegovina wages reclassified</td>
<td>5963</td>
</tr>
<tr>
<td>Brazil industrial indicators reclassified</td>
<td>6016</td>
</tr>
<tr>
<td>Canadian industry GDPs reclassified and rebased</td>
<td>5821, 5837</td>
</tr>
<tr>
<td>Estonia retail and industrial sales, industrial production rebased 2005 to 2010</td>
<td>5907, 6091, 6097</td>
</tr>
<tr>
<td>ECB retail trade index for Euro Area rebased 2005 to 2010</td>
<td>6107</td>
</tr>
<tr>
<td>Eurostat Short-term Business Indicators for EA, EU and members rebased 2005 to 2010</td>
<td>6083</td>
</tr>
<tr>
<td>Israel Business Tendency Survey reclassified</td>
<td>5886</td>
</tr>
<tr>
<td>Israel State-of-the-Economy Index rebased 2005 to 2011</td>
<td>5879</td>
</tr>
<tr>
<td>Israel consumer and producer price indices rebased to 2012</td>
<td>5874, 6011</td>
</tr>
<tr>
<td>Israel revenue indices, wages and employment reclassified</td>
<td>5857, 6003</td>
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<tr>
<td>Italy CSC Industrial Production Survey rebased 2005 to 2010</td>
<td>6105</td>
</tr>
<tr>
<td>Italian construction cost and production indices; export and import and producer price indices; industrial sales, orders and turnover indices; wage indices rebased 2005 to 2010</td>
<td>5974, 6022, 6070, 6084, 6085, 6110, 7112</td>
</tr>
<tr>
<td>Japan Overseas Commodity Index, real export and imports indices, wholesale and retail sales indices rebased 2005 to 2010</td>
<td>5784, 5941, 5999</td>
</tr>
<tr>
<td>MARKET, DATASET, REASON FOR CHANGES</td>
<td>CONTENT UPDATE #’S</td>
</tr>
<tr>
<td>--------------------------------------------------------------------------------------------------</td>
<td>-------------------</td>
</tr>
<tr>
<td>Kazakhstan foreign direct investment inflow reclassified</td>
<td>5851</td>
</tr>
<tr>
<td>Kuwait wholesale price index rebased 1980 to 2007</td>
<td>6065</td>
</tr>
<tr>
<td>Latvia construction cost, foreign trade, industrial production, producer price, and retail trade indices rebased 2005 to 2010</td>
<td>6067, 6069, 6071, 6102, 6108</td>
</tr>
<tr>
<td>Lithuanian industrial production and retail trade rebased 2005 to 2010</td>
<td>5930, 5989</td>
</tr>
<tr>
<td>Luxembourg producer price and retail sales indices rebased 2005 to 2010</td>
<td>6052, 6082</td>
</tr>
<tr>
<td>Macau implicit price deflators rebased 2009 to 2010</td>
<td>5965</td>
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<tr>
<td>Macedonia agricultural prices rebased 2005 to 2010</td>
<td>5878</td>
</tr>
<tr>
<td>Malawi consumer price indices reclassified and rebased</td>
<td>6025</td>
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<tr>
<td>Mauritius consumer price indices rebased 2006/07 to Dec 2012</td>
<td>6098</td>
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<tr>
<td>Mauritius wage rate indices rebased 2006M9 to 2011M12</td>
<td>5992</td>
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<tr>
<td>Netherlands house price indices, manufacturing production and sales, retail trade rebased 2005 to 2010ex</td>
<td>6005, 6006, 6106, 6102</td>
</tr>
<tr>
<td>Peru urban employment index rebased 1997 to 2010</td>
<td>6007</td>
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<tr>
<td>Philippine Balance of Payments and external debt redefined to BPM6</td>
<td>6055, 6089</td>
</tr>
<tr>
<td>Philippine purchasing power of peso index rebased 2000 to 2006</td>
<td>6056</td>
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<tr>
<td>Portugal consumer price index rebased 2008 to 2012</td>
<td>5858</td>
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<tr>
<td>Saudi Arabia cost of living index reclassified and rebased</td>
<td>6021, 6051</td>
</tr>
<tr>
<td>Saudi Arabia Gross Domestic Product revised</td>
<td>5831, 5846</td>
</tr>
<tr>
<td>Scottish Gross Domestic Product reclassified and rebased</td>
<td>6045</td>
</tr>
<tr>
<td>Singapore domestic supply and manufactured products price; trade price commodity indices rebased 2006 to 2012</td>
<td>5909, 5953, 5994</td>
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<tr>
<td>Slovakia trade receipts and turnover rebased 2005 to 2010</td>
<td>5920</td>
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<tr>
<td>South Africa M3 counterparts redefined</td>
<td>5929</td>
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<tr>
<td>South African CPIs and real retail trade indices rebased 2008 to 2012</td>
<td>5933, 5942, 6075</td>
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<tr>
<td>South African gold and other mining production indices rebased 2005 to 2010</td>
<td>5824</td>
</tr>
<tr>
<td>South African producer price indices reclassified and rebased</td>
<td>5940</td>
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<tr>
<td>South Korea capacity utilisation, composite and service economic and industry activity indices, producer price, wholesale and retail trade indices rebased 2005 to 2010</td>
<td>5880, 5897, 5959, 5978, 5979, 5986</td>
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<tr>
<td>South Korea export and import price and stage of processing indices reclassified and rebased</td>
<td>5846, 5881, 5896</td>
</tr>
<tr>
<td>South Korea house prices rebased 2011M6 to 2013M3</td>
<td>6092</td>
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<tr>
<td>South Korea manufacturing production volumes reclassified</td>
<td>5991</td>
</tr>
<tr>
<td>South Korea productivity and labour costs rebased 2008 to 2010</td>
<td>6061</td>
</tr>
<tr>
<td>Spanish export and import price and producer price indices, industrial orders and turnover and retail trade indices, service sector activity indicators rebased 2005 to 2010</td>
<td>6018, 6021, 6080, 6104, 6101, 6118</td>
</tr>
</tbody>
</table>
Descriptions of the standard benchmark revisions to US data are contained in Content Updates #5803, 5805, 5806, 5808, 5823, 5843, 5859, 5862 and 5954. Please also note that the US National Income and Product Accounts will be revised in their entirety this summer.
Economics Round-up – Additions

We are very pleased to announce the availability of the European Commission’s macroeconomic forecasts, which many clients had requested. Releases of other international agency updates have resulted in additions as well. And lastly, we carried on with the African expansion project and added new nationally sourced series for 21 markets.

International Source Highlights

European Forecasts from AMECO released
The full Annual Macro-Economic Database (AMECO) of the European Commission’s Directorate-General for Economic and Financial Affairs (DG ECFIN) is now available. The collection includes over 31,000 annual series, with historical data from 1960 and short-term forecasts over two-year horizon. The content details major indicators of national accounts, financial sector balances, public debt, external trade, labour market and population. AMECO contains data for the European Union, the Euro Area, EU Member States and candidate countries. It also covers other OECD countries eg USA, Japan, Canada, Switzerland, Norway, Iceland, Mexico, Korea, Australia and New Zealand.

DG ECFIN sources the majority of the historical data from Eurostat, the Statistical Office of the European Commission, supplemented by other appropriate national and international sources. There are three releases of AMECO data per year: winter (released around February), spring (released around May) and autumn (released around November). In the winter release most of the actual historical data ends two years prior to the current year; spring and autumn releases usually update historical data through the previous year. For example in the spring 2013 publication, historical actuals go through the year 2012 while forecasted values go to 2014.

IMF World Economic Outlook updated
With the release of the April 2013 World Economic Outlook, the International Monetary Fund noted that projections for Cyprus and Syria were excluded due to ongoing crisis and uncertain political situation, respectively. Some changes were made to regional aggregates: a) Mongolia, the Marshall Islands and Micronesia are now classified as Developing Asia; b) Afghanistan and Pakistan, previously classified as Developing Asia, have been added to the Middle East and North Africa to create the MENAP region. And series were added for a) the new MENAP region; b) San Marino; and c) South Sudan. For more information, see Content Updates #5829, #6045 and #6046.

OECD Annual National Accounts expanded
Coverage has been expanded by 18,251 series on General Government Accounts for France, Ireland, Japan, Luxembourg and the Slovak Republic. The new annual series detail government expenditures of the countries. See Content Updates #5905 and 5975 for more information and series listings.
World Bank QEDS expanded
With the 30 April release of Quarterly External Debt Statistics by the World Bank, 232 new series were included. The additional dataset details the foreign and domestic currency debt for all available countries that are included in the QEDS database. Series are quarterly with historical data generally from Q1 1998. See Content Update #6073.

CitiFX Risk indices now available
Two new CitiFX Macro Risk indices from Citigroup are now available. These indices look at risk-sensitive asset prices and uses their historical values to produce quantitative and objective measures of risk aversion in global markets. The series are daily with available history beginning from 1 January 1999. The CitiFX Macro Risk index is an equally weighted index of emerging market sovereign spreads, US credit spreads, US swap spreads and implied FX, equity and swap rate volatility. The index is expressed in a rolling historical percentile and ranges between 0 (low risk aversion) and 1 (high risk aversion). The long-term index (WDMRILR) measures the general level of risk aversion, while the short-term index (WDMRISR) characterises short-term shifts in risk appetite. See Content Update #6043.

Highlights of National Source Additions

Africa
Continuing with the project to expand African coverage in the Datastream Economics database, series have recently been added for Kenya and Egypt. The next country to be developed is Ghana.

The following datasets from Kenya’s National Bureau of Statistics are now available: a) quarterly GDP by industry, b) annual CPI weights and the monthly year-over-year inflation rates of component consumer price indices, c) monthly tourist arrivals through two main Kenya international airports. And the following monthly statistics from the Central Bank of Kenya were added: a) measures of non-performing loans and provisions, b) results of Depository Corporation Survey, c) domestic central government debt and d) remittances from overseas workers. See Content Updates #5869, 5871, 5938 and 6047 for series listings.

Additions for Egypt, include a) weights of CPI component indices as published by the Central Bank of the Egypt; and b) main components of Gross Domestic Product measured by expenditure approach, in current and constant prices. See Content Updates #5988 and 6053 for full detail.

For Nigeria, 245 series covering money and finance statistics as published by the Central Bank of Nigeria have been added. The new dataset details the components of the monetary authorities, deposit money banks and non-interest banks. See Content Update #5825 for series listings.

Australia
544 new series on labour force status by dissemination region as reported by Australian Bureau of Statistics. Categorised into eight main regions of Australia and 84 component regions, the indicators include 1) number of employed and unemployed persons, 2) participation and unemployment rates, 3) number of unemployed persons looking for full-time work and 4) unemployed persons looking for part-time work. Series are monthly with history dating back to November of 2007. See Content Update #6031.

China
224 series detailing the age composition of population in China. The data is annual from 1995 and available by 31 regions as compiled by National Bureau of Statistics of China. The series show population distribution of age groups 0–14, 15–64 and 65+. See Content Update #5906.

Germany
2,307 monthly series on German investment funds as compiled by the Deutsche Bundesbank. The new data covers sales, purchases, asset value and number of German funds. Security investments are broken down by security type, issuer group and country. Also included are investment by fund type (equity, bond, open-end real estate, hedge, mixed, money market); and the type of unit holder (general public, specialised funds). Data on domestic exchange-traded funds (ETFs) is also included. See Content Update #5902.
Iran
21 Balance of Payments series as published by the Central Bank of Iran. The new series provide the main components of the BOP, are annual, and available from 1995. See Content Update #5951.

Ireland
Three monthly Savings indices as compiled by Nationwide UK (Ireland) in association with the Economic and Social Research Institute (ESRI). The Savings Index is based on consumer research and measures people’s responses to questions on their attitudes and behaviour towards saving (Savings Attitude Index) and conditions in the wider environment (Savings Environment Index). See Content Update #5840.

Italy
151 series detailing Italy’s Financial Accounts Flows as published by the Bank of Italy. The coverage is of assets and liabilities by sectors, published according to the new European System of Accounts (ESA95). Expressed as ‘flows’, the data is quarterly with history available from Q1 1997. See Content Update #5944.

Japan
131 new time series on Japan Consumer Price Index (CPI) as published by the Statistics Bureau, Japan. These are part of the expanded CPI coverage and include 1) indices that are calculated based on the Laspeyres’ Chain Index Method and 2) month-on-month and year-on-year percentage changes of major items and groups. All series are monthly with earliest history available from January 1970. See Content Update #5834.

Korea
22 new series on corporate funding and household credit as released by the Bank of Korea. The series are included in the monthly press release of financial market by the Monetary Policy and Markets Department of the Bank of Korea. They are monthly and annual, with history available from January 2000. See Content Update #5981.

Poland
26 quarterly series on value of residential and non-residential construction projects/sales by type. Sourced from the Central Statistical Office, data is cumulative, with history starting Q1 2009. See Content Update #5842.

Spain
Six new series on Spanish public works procurement as reported by SEOPAN (Asociación de Empresas de Constructoras de Ámbito Nacional). The coverage details the value of procurement broken down by administration and by type of works. Series are monthly with historical data from January 2000. See Content Update #6019.

Switzerland
80 additional series on domestic and foreign assets of all banks as compiled by the Swiss National Bank. The new series are monthly with historical data available generally from December 1987. See Content Update #5872.

Turkey
66 additional industrial production indices as published by the Turkish Statistical Institute. The monthly series are available as calendar adjusted and seasonally adjusted with historical data from January 2005. See Content Update #5958.

United Kingdom
• 252 new and experimental CPIs. With issuance of the UK Consumer Price Bulletin on 19 March 2013, the Office for National Statistics (ONS) released a complete new set of CPIs called CPIH. The new measure of inflation incorporates owner-occupiers’ housing costs (OOH) – those associated with owning, maintaining and living in one’s own home. To measure OOH, CPIH uses an approach called ‘rental equivalence’ where rent paid for an equivalent house serves as proxy for the costs faced by an owner-occupier. During summer 2013, the CPIH will be assessed for National Statistics status. For further information see http://www.ons.gov.uk/ons/guide-method/user-guidance/prices/cpi-and-rpi/introducing-the-new-cpih-measure-of-consumer-price-inflation.pdf; or Content Update #5956.
• 104 series from the Quarterly National Accounts of the UK. These are annual year-on-year growth series as published by the ONS in its GDP Preliminary press release. See Content Update #6026.

• 354 quarterly series providing output by major industries and subcomponents, in current and chained prices. These GDPO/Gross Value Added series are part of the UK GDP ‘low-level aggregates’. Please take into consideration when interpreting the data, that such aggregates are very volatile and for this reason they are not published as part of a regular national accounts bulletin or data tables. See Content Update #6064.

USA

• The Cleveland Financial Stress Index (CFSI). The series (USCVFSI) is reported on a weekday basis by the Federal Reserve Bank of Cleveland, with updates released on the third Monday of each month. According to the source, the CFSI provides “financial-system supervisors the ability to monitor stressful episodes as they are building”. The index combines 11 measures into four major financial sectors of credit, equity, foreign exchange and interbank markets. The measures are spreads of covered interest, corporate bonds, bank bonds, liquidity and interbank liquidity, commercial paper and T-bills; stock market and weighted dollar crashes; financial beta, interbank cost of borrowing. See Content Update #6010 for further explanation.


• 207 monthly series from the Federal Reserve Assets and Liabilities of Commercial Banks in the US H8 release. This addition ensures full coverage of the monthly frequency series presented in the release to complement the full weekly frequency coverage already available. Data includes separate balance sheet aggregations for large and small domestically chartered commercial banks, and foreign-related institutions in the USA. See Content Update #5955.

Other additions are detailed in these Content Updates:

<table>
<thead>
<tr>
<th>Content Update</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>5976</td>
<td>Australia Foreign Debt Levels</td>
</tr>
<tr>
<td>6015</td>
<td>Australia Job Vacancies by Industry</td>
</tr>
<tr>
<td>5868</td>
<td>Estonia Retail Sales Volume Index (Previous Period = 100)</td>
</tr>
<tr>
<td>6062</td>
<td>Hong Kong Domestic Exports &amp; Re-Exports of Gold to China</td>
</tr>
<tr>
<td>5949</td>
<td>Iran CPI Components</td>
</tr>
<tr>
<td>5950</td>
<td>Iran Producer Price Index</td>
</tr>
<tr>
<td>6002</td>
<td>Ireland Contributions to Annual Changes in the Overall CPI</td>
</tr>
<tr>
<td>6000</td>
<td>Japan Amounts Outstanding of Securitised Products (Flow of Funds)</td>
</tr>
<tr>
<td>5833</td>
<td>Japan Employee by Major Industry</td>
</tr>
<tr>
<td>6037</td>
<td>Japan Net Lending/Borrowing by Institutional Sector</td>
</tr>
<tr>
<td>6049</td>
<td>Korean Industrial Activities</td>
</tr>
<tr>
<td>6077</td>
<td>New Zealand Government Financial Performance</td>
</tr>
<tr>
<td>6058</td>
<td>Paraguay Lending Rates</td>
</tr>
<tr>
<td>5873</td>
<td>Portugal General Government Financing</td>
</tr>
<tr>
<td>5964</td>
<td>Russia Gross Capital Formation</td>
</tr>
<tr>
<td>6029</td>
<td>Taiwan Distribution of Personal Income by Household</td>
</tr>
<tr>
<td>6044</td>
<td>Thailand Producer Price Index</td>
</tr>
<tr>
<td>5957</td>
<td>Turkey Banking Sector Foreign Exchange Deposits</td>
</tr>
<tr>
<td>5876</td>
<td>Uruguay Public Sector Result</td>
</tr>
<tr>
<td>5855</td>
<td>US Direct Manufacturing Investment Abroad on a Historical-Cost Basis</td>
</tr>
<tr>
<td>5856</td>
<td>US Weekly US Coal Production</td>
</tr>
</tbody>
</table>
Datastream Company Additions to Worldscope

During the January to March period, 281 companies were added to the Worldscope database. These additions included 70 US, 28 Canadian and 26 Japanese companies. A total of 8,397 active companies have now been added, with data sourced from the Reuters Fundamentals database.

Worldscope’s total coverage at the end of March consisted of 74,843 companies, 46,693 of which were active companies. As at 19 April, 13,505 of these companies were limited dataset companies (9,799 active).

<table>
<thead>
<tr>
<th>COUNTRY</th>
<th>TOTAL DEC 2012</th>
<th>COMPANIES ADDED JAN-MAR 2013</th>
<th>ACTIVE MAR 2013</th>
<th>INACTIVE MAR 2013</th>
<th>TOTAL MAR 2013</th>
<th>TOTAL ACTIVE FROM REUTERS FUNDAMENTALS MAR 2013</th>
</tr>
</thead>
<tbody>
<tr>
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<td>105</td>
<td>39</td>
<td>144</td>
<td>19</td>
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<tr>
<td>AUSTRALIA</td>
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<td>7</td>
<td>1954</td>
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<td>1</td>
<td>11</td>
<td>10</td>
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<td>68</td>
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</tr>
</tbody>
</table>
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