Thomson Datafeeds

For use with MATLAB® for Financial Modelling, Analysis and Application Deployment

Key Benefits:

- Single-point access to the largest range of quality checked company, security and economic data
- Confidence that the decisions made using Thomson Datafeeds are based on reliable data
- Complete control over the data received and time of receipt
- Integrated reference data available, along with pricing and other securities data
- Enterprise-wide content solution
- Full integration into MATLAB® for financial modelling, analysis and application deployment

Powering investment decisions – maximising investment returns

To succeed in today's competitive marketplace, effective quantitative analysis requires ready access to the broadest range of reliable, best-quality data. Thomson Datafeeds provide the answer. With independently sourced, clean data across all asset classes, Thomson Datafeeds combine superior data with flexible delivery, giving ultimate confidence and maximum return from investment decisions.

Thomson Datafeeds provide single-point access to the largest range of quality-checked data, covering historical securities data, company fundamentals, earnings estimates and economic indicators. The full breadth and depth of this timely content can now be accessed from directly within The Mathworks' MATLAB® application.

Highlights for Equity Based Analysis

- Price information for companies/industries/countries has become freely available, but Thomson Financial delivers the ability to aggregate estimated earnings information for each category
- Growth-orientated analysts can access the estimated earnings of more than 22,000 companies in over 50 countries. Value-orientated analysts can search through fundamental data on over 46,000 companies
- Thomson Datafeeds provide access to over 360,000 micro and macro-economic time-series from all leading sources covering over 180 countries with histories dating back to 1950

Highlights for Analysis of Other Asset Classes

- Thomson Financial has detailed coverage of over 100,000 "live" bonds and yield curves for all major markets with data points from overnight to 30 years
- Based on an extensive continuous futures database, clients can uniquely choose six different methodologies for the splicing of futures data
- Thomson Financial's long and continuous historical data provides a fantastic base for establishing cycles within the commodity markets
- While many vendors carry forecast estimate information, Thomson Financial also has unique coverage of how the forecast data has performed historically

Seamless Integration with MATLAB®

- Instant access to Thomson content through the MATLAB® datafeed toolbox
- Integration of Thomson content, along with client proprietary content and other third-party data with the powerful numerical, computational and graphical capabilities of MATLAB®

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Key Content from Thomson Datafeeds:

The following Global content sets can now be retrieved from Thomson Datastream directly from the MATLAB® Datafeed Toolbox:

- **Equities:** Historical Equity pricing for 75,000 companies spanning 70 countries and 95% of global market capitalisation. Price and constituent history for 80,000 Equity Indices. Extensive historical Company Fundamentals and Broker Forecasts from Thomson's market leading Worldscope and IBES datasets.
- **Equity Derivatives:** Historical Futures and Options data on Equity and Equity Index derivatives from over 80 exchanges. Continuous series are available, along with detailed implied volatility history, including constant At-The-Money volatility timeseries.
- **Bonds:** Live and dead Bond Data with Terms and Conditions for 100,000 issues. Bond Indices from MSCI, JP Morgan, FTSE & IBOXX.
- **Money Market:** Detailed yield curves (monthly points) for all major currencies and many emerging markets. History on 3,000 interest rates for 30 years.
- **Interest Rate and Bond Derivatives:** Money Market and Fixed-Income Future and Exchange Traded Option Data, including continuous Future and Option. FRA and Swap data for all major currencies and many emerging markets. Implied Volatility data and history for swaptions. Convertible Bond, Warrants, and Certificates prices and history.
- **Fund Data:** Data on over 60,000 Funds globally.
- **Currencies:** Over 2,400 Tick-by-Tick and Historical spot and forward contributed prices and history. **Currency Derivatives:** Future and Exchange Traded Option Data from all the major exchanges. Forward/forward data for some major currencies.
- **Commodities:** Historical Data for Precious and Base Metals, Energy (Oil, Gas and Electricity) and Soft/Hard Commodities from 27 exchanges globally. **Commodity Derivatives:** Historical continuous Future and Exchange Traded Option Data from all the major exchanges.
- **Economic Data:** More than 360,000 micro and macro-economic timeseries from all leading sources covering over 180 countries with histories dating back to 1950.

Interested?

Contact your local Thomson representative or e-mail **datafeeds@thomson.com** with an indication of your data coverage requirements.

From there, Thomson Financial, working closely with The Mathworks, will assist you with the rest of the process.

For further information regarding Thomson Datafeeds, including details of additional Datafeed content, please contact **datafeeds@thomson.com**

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