



SOLUTIONS FOR QUANTITATIVE MANAGERS

TURNING INFORMATION INTO ALPHA

As the competitive and operational landscape for quantitative strategies continues to evolve, you need tools and resources that can help you more efficiently identify compelling alpha opportunities and get differentiated strategies to the market ahead of the crowd.

To meet this challenge, you need a trusted source for comprehensive news and market coverage. One that offers a broad and deep set of information inputs, including advanced analytics and specialized investment data tailored to meet the demands of quantitative management.



THOMSON REUTERS™

**A FULL RANGE
OF STANDARD AND
SPECIALIZED
CONTENT SETS**

**Via QA Direct or
direct feed**

Time Series Pricing
(Equities, Fixed Income,
Derivatives)

Thomson Reuters
I/B/E/S Estimates

Index Prices,
Constituents & Weights

Fundamentals

Datastream
Macroeconomic
Indicators

Ownership & Insider

Mergers & Acquisitions

Events

Sector & Industry
Classifications

Short Interest

Security Identifiers

Asset4 ESG

Thomson Reuters
Starmine® Models

Via direct feed only

Thomson Reuters
News Analytics

Thomson Reuters
Machine Readable
News

Thomson Reuters
Tick History

Thomson Reuters
Lipper Mutual
Fund Data

Thomson Reuters is that trusted partner. To help you optimize your quantitative research and modeling workflow, we combine premier content, specialized analytics and a robust data management platform that provides you with a high-quality, fully normalized database — so you can focus your resources on creating, testing and implementing your strategies.



COMPREHENSIVE NEWS AND INVESTMENT DATA

Our premier content gives you the solid foundation you need to develop sophisticated quantitative analyses, providing the most comprehensive and detailed market, economic and company data available — delivered as part of our QA Direct platform or via direct feed.

UNIQUE TIME SERIES DATA

As part of our comprehensive economic, market and company data sets, we provide access to unique time series data for millions of global financial instruments, securities and indicators across multiple asset classes.

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*Specialized quantitative-research-focused content
you can't get anywhere else.*
.....

This content features point-in-time historical databases covering macroeconomic data for over 240 markets worldwide, as well as specialized environmental, social and governance ranking data, commodities spot prices, interest and exchange rate data, and futures and options-trading-related information.

Macroeconomic data — Explore global trends, areas of risk and macro investment opportunities by screening through macroeconomic data from 3.6 million global economic indicators.

Market data and pricing — The breadth and depth of our reference, real-time and historical market data is second to none. We provide the complete picture, with the widest range of cross-asset data that impacts the global securities markets.

Thomson Reuters I/B/E/S Estimates — Thomson Reuters is the industry standard for analyst detail, consensus and aggregate data. We offer more history, contributing brokers and company coverage than any other provider.

Fundamentals — We collect and deliver the most timely and highest-quality fundamental data in the industry, providing both standardized and company-specific fundamentals data and quantitative tools to drive deep financial analysis.

News analytics — We provide automated tools to help you process and evaluate machine-read information. Automatically analyze thousands of company-related news inputs in real time and feed the results into your quantitative strategies.

THOMSON REUTERS STARMINE® MODELS

Analytics

SmartEstimates
SmartEconomics

Classic Quantitative Models

Analyst Revisions
Price Momentum
SmartGrowth &
Intrinsic Valuation
Relative Valuation
Value-Momentum
Earnings Quality

Smart Money Models

Smart Holdings
Short Interest
Insider Filings

Credit and Sovereign Risk Models

Structural Credit Risk
SmartRatios Credit Risk
Text Mining Credit Risk
Combined Credit Risk
Sovereign Risk

ADVANCED QUANTITATIVE ANALYTICS

PROPRIETARY PREDICTIVE ANALYTICS

Thomson Reuters StarMine® has a long and proven track record in successful predictive modeling — both short- and long-term, with ongoing performance reporting. We leverage factors that others overlook, and the result is simple: better alpha generation.

With StarMine, you are adding a deep well of global expertise to your investment team. It is like adding an entire research department of PhDs to your firm. For more than 16 years, our financial researchers and analysts have developed a reputation for creating unique and profitable stock selection, credit and sovereign risk and economic prediction analytics and models.

The models' clear-box design is transparent and customizable — they're designed so you can see and understand the underlying analytics.

A DIVERSE RANGE OF ALPHA-GENERATING FACTORS

- Use on a standalone basis or as inputs into multi-factor models
- Models span regions, sectors and market environments to help you achieve higher returns across a spectrum of investment styles
- Data provides stock selection factor outputs as well as underlying inputs, so you enjoy flexible implementation

POWERFUL INFORMATION MANAGEMENT

STREAMLINE YOUR RESEARCH AND MODELING WORKFLOW WITH THOMSON REUTERS QA DIRECT

Your quantitative process is only as good as the data behind it. QA Direct provides a powerful, scalable platform to manage, maintain and integrate your research and investment data. We deliver the premier market data content you rely on in one normalized database, including data from Thomson Reuters, Standard & Poors, MSCI, Russell, Dow Jones, and more.

We map information from all data vendors and your own proprietary data to a single, unchanging, unique identifier, so you have the transparency into the data and the flexibility you need for accurate and sophisticated analysis.

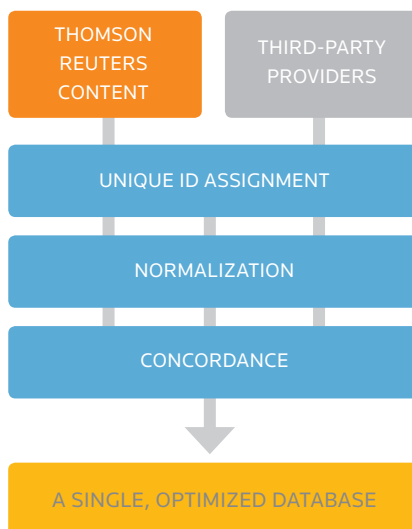
TIMELY AND ACCURATE

This normalized database is locally deployed for maximum security, speed and flexibility. Data is automatically updated intraday to your server, which simplifies the process of taking in, updating and maintaining diverse vendor data sets.

Spend more time developing and testing ideas and less time managing data with direct access to our integrated and normalized database.

Data integrity is critical to your business, so it's our top priority. With rigorous automated and manual quality checks, unique symbology mapping and maintenance, the data you work with is always of the highest quality.

- **Broad and deep content** — Direct access to best-of-breed, integrated data from multiple vendors
- **Advanced database structure** — Utilize Microsoft SQL Server or Oracle with fully documented database schema and diagrams
- **Integrated data offerings** — Each vendor set is interlinked through our proprietary mapping system. Plus, our database is designed to be fully expandable for additional content sets
- **View latest data updates** — Access data update log tables to easily view changes
- **Flexible access** — QA Direct can be easily linked to statistical and portfolio optimization packages, such as SAS, MATLAB, R and S-PLUS®



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Thomson Reuters provides solutions to the global financial community – delivering critical news, information and analytics, enabling transactions and connecting communities of trading, investing, financial and corporate professionals. We help our customers generate superior returns, improve risk and compliance management, increase access to liquidity and create efficient, reliable infrastructures in increasingly global, electronic and multi-asset class markets, through our market-leading Thomson Reuters Eikon, Thomson Reuters Elektron and Thomson Reuters Accelus.

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ABOUT THOMSON REUTERS

Thomson Reuters is the world's leading source of intelligent information for businesses and professionals. We combine industry expertise with innovative technology to deliver critical information to leading decision makers in the financial, legal, tax and accounting, intellectual property, science and media markets, powered by the world's most trusted news organization. With headquarters in New York and major operations in London and Eagan, Minnesota, Thomson Reuters employs more than 55,000 people and operates in over 100 countries. Thomson Reuters shares are listed on the Toronto and New York Stock Exchanges.

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