

REFINITIV[®]

QUANTITATIVE ANALYTICS

FOCUS MORE TIME ON QUANT RESEARCH WITH READY-TO-USE DATA



Quants spend 40–80% of their time cleansing and normalizing data before it can be used.

As the life span of strategies continues to shorten, it has never been more important to free quants from the burden of data management.

At the same time, the search for differentiated strategies demands new and more exotic data sets. But how do you quickly turn around proprietary or niche third-party data for analysis?

Refinitiv[®] Quantitative Analytics in the cloud

Refinitiv Quantitative Analytics provides access to a huge range of content ready to use “out of the box” for quantitative analysis.

It offers database administration and access to data for new quant initiatives without delay.

Refinitiv Quantitative Analytics can be provisioned in the cloud in a matter of days. We manage the database and the updating of content 24/7.

REFINITIV[®]

DATA IS JUST
THE BEGINNING[®]



How do you gather and normalize data from multiple sources with different frequencies, currencies and units for backtesting?

Focus more time on research with instant access to a huge range of ready-to-use data

With Refinitiv Quantitative Analytics, you are free from the burden of preparing data – eliminating the effort of addressing different symbologies, time frequencies, currencies and units, or adjusting the data for corporate actions. We integrate and deliver a huge range of historical price, company, index and macroeconomic data from leading vendors including Refinitiv, S&P, MSCI and Russell.

Refinitiv Quantitative Analytics can easily be linked to statistical packages such as SAS, MATLAB, R and S-PLUS, and programming languages such as Python and C#.

Shorten time to market for new strategies with comprehensive symbology mapping

Refinitiv Quantitative Analytics handles multiple identifier schemes (e.g., CUSIP, SEDOL, RIC, Bloomberg Ticker, BarraID and MSCI Security) and maps them to a single, unchanging, unique identifier. As a result, you can more easily analyze all the securities associated with a single entity and build factors using data from different sources.

How can you move quickly to take advantage of market opportunities when in-house technology teams have other priorities?

Map your proprietary content to data in Refinitiv Quantitative Analytics with confidence and speed

The new battleground for quantitative research is in rapidly leveraging proprietary content to search for hidden signals. With unrivaled histories for identifiers such as CUSIP and SEDOL, we dramatically shortened the time and workload for quants in synching proprietary data with the time series data sets in Refinitiv Quantitative Analytics.

How do you integrate proprietary data quickly and accurately?

Backtest over multiple economic cycles with deep and global historical data

Refinitiv Quantitative Analytics has unrivaled history in terms of multi-asset securities pricing, company data and historical constituent lists, allowing you to explore how models will perform under a broad range of market conditions.

Be confident that backtesting will reflect model performance in production

The quality of our data and consistency of our time stamps make Refinitiv Quantitative Analytics the dependable choice for backtesting. You get access to original “point in time” and restated values, together with data for delisted companies to avoid look-ahead and survivorship bias.

Content highlights in Refinitiv Quantitative Analytics

Vendors including Refinitiv, MSCI, Russell, S&P, Compustat, NYSE, NASDAQ, FTSE and Axion provide:

- Refinitiv® StarMine® Models
- Time series pricing data: equities, fixed income, derivatives
- Index prices, constituents and weights
- Security identifiers
- Sector and industry classifications
- Refinitiv® I/B/E/S® Estimates
- Refinitiv® Worldscope Fundamentals
- Mergers and acquisitions
- Ownership and insider data
- Company events
- Short interest
- Refinitiv® Datastream® macroeconomic indicators

Refinitiv is one of the world's largest providers of financial markets data and infrastructure, serving over 40,000 institutions in approximately 190 countries. It provides leading data and insights, trading platforms, and open data and technology platforms that connect a thriving global financial markets community – driving performance in trading, investment, wealth management, regulatory compliance, market data management, enterprise risk and fighting financial crime.

Visit [refinitiv.com](https://www.refinitiv.com)

 @Refinitiv  Refinitiv