Focus more time on data exploration, model-building and testing with ready-to-use data

Reduce the time and effort spent on management with an integrated database normalised across identifiers, time frequencies and units

Quants and data scientists spend 40-80% of their time gathering, cleansing and normalising data from multiple sources before it can be used for machine learning or traditional statistical models.

At the same time, the search for differentiated strategies demands new and innovative data sets. But quickly turning around proprietary or niche third-party data for analysis is a challenge.

LSEG DATA & ANALYTICS

Spend more time developing and testing ideas with ready-to-use data

LSEG Quantitative Analytics frees you from the burden of preparing data with direct access to our integrated and normalised database of ready-to-use financial data. Our solution eliminates the effort of addressing different time frequencies, currencies and units, or adjusting the data for corporate actions. And to avoid look-ahead and survivorship bias, we provide point-in-time values as well as data for delisted companies.

LSEG 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 with a Security Master that concords across all identifiers

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 analyse all the securities associated with a single entity and build factors using data from different sources.

We integrate and deliver a huge range of data from leading vendors including LSEG, S&P, MSCI and Russell. Our coverage includes multi-asset pricing, short interest, estimates, fundamentals, ownership, company events, deals, ESG, macroeconomics, indices and classifications.

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

The new battleground for quantitative research is in rapidly leveraging third-party and proprietary content to search for hidden signals. With unrivalled 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 Quantitative Analytics.

Additionally, Quantitative Analytics over Snowflake can help customers reduce data management in working with data from LSEG and other providers. By using Snowflake's data sharing capability, customers can combine their data with LSEG data in their Snowflake account and run queries on the full content set.

Backtest over multiple economic cycles with dependable timestamps and point-in-time data

Quantitative Analytics has unrivalled 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. The quality of our data and consistency of our timestamps makes LSEG Quantitative Analytics the dependable choice for backtesting.

You can also be confident that backtesting will reflect model performance in production. Quantitative Analytics includes original point-in-time data and restated values as well as data for delisted companies – to help avoid look-ahead and survivorship bias.

Get access to Quantitative Analytics data as a service in the cloud of your choice

LSEG Quantitative Analytics can be provisioned as a cloud-based service in a matter of days, delivering access to data for new quant or machine learning initiatives without delay. We manage the database and the updating of content 24/7. And you avoid the capital lock-in associated with deployed quantitative data solutions. We offer two managed services environments: Azure and Snowflake.

Content highlights in Quantitative Analytics

Vendors including LSEG, MSCI, Russell, S&P, Compustat, NYSE, NASDAQ, FTSE and Axioma provide:

- LSEG StarMine® models
- LSEG environmental, social and governance (ESG) data
- MarketPsych Analytics
- Time series pricing data: equities, fixed income, derivatives
- Index prices, constituents and weights
- Security identifiers
- Sector and industry classifications
- LSEG I/B/E/S® Estimates
- LSEG Worldscope Fundamentals
- Mergers and acquisitions
- Ownership and insider data
- Company events
- Short interest
- LSEG Datastream® macroeconomic indicators

Delivery options

Quantitative Analytics (QA) is available in a variety of environments to meet customers' needs.

Client managed		Product as a service	
LSEG QA: Deployed (On Premise)	LSEG QA: Deployed (VM Hosted)	LSEG QA: Cloud (Azure)	LSEG QA: Cloud (Snowflake)

LSEG DATA & ANALYTICS