Focus more time on quant research with ready-to-use data
Rapid access to a huge range of ready-to-use quantitative data to quickly map your proprietary content.

QA Direct in the cloud
QA Direct provides access to a huge range of content ready to use ‘out of the box’ for quantitative analysis.
Database administration and access to data for new quant initiatives without delay.
QA Direct can be provisioned in the cloud in a matter of days. We manage the QA Direct database and the updating of content 24/7.
Quants spend 40 to 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?

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 QA Direct, you are free from the burden of preparing data – eliminating the effort in addressing differing 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.

QA Direct 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

QA Direct handles multiple identifier schemes (e.g., CUSIP, SEDOL, RIC, Bloomberg Ticker, BarralID, MSCI Security) and maps them to a single, unchanging, unique QA Direct 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 QA Direct with confidence and speed

The new battleground for quantitative research is in rapidly leveraging 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 datasets in QA Direct.

How do you integrate proprietary data quickly and accurately?

Backtest over multiple economic cycles with deep and global historical data

QA Direct 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.

Be confident that backtesting will reflect model performance in production

The quality of our data and consistency of time stamps make QA Direct 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 QA Direct

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

- StarMine® Models
- Time Series Pricing Data: Equities, Fixed Income, Derivatives
- Index Prices, Constituents & Weights
- Security Identifiers
- Sector & Industry Classifications
- I/B/E/S Estimates
- Fundamentals
- Mergers & Acquisitions
- Ownership & Insider Data
- Company Events
- Short Interest
- Datastream Macroeconomic Indicators

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