Thomson Quantitative Analytics MarketQA™

MarketQA™ is a research tool that enables users to quickly and easily test both simple and complex financial concepts. Combining the highest quality normalized financial database with the most powerful research capabilities available anywhere, MarketQA has become the platform of choice for quantitative back testing of fundamental data, building and benchmarking portfolios, full attribution and optimization.

Advanced Quantitative Analytics

MarketQA's powerful proprietary programming language and interface provides users with the unique ability to process any calculation that can be defined mathematically. Users can run fundamental and/or technical screens against a universe of more than 200,000 securities. Further, since all MarketQA software and data resides on your site, MarketQA significantly enhances research capabilities by providing added speed, flexibility and security.

Its easy-to-use point and click interface and complete programming language provide tremendous power and flexibility when utilized with the normalized database. The "Excel-like" function language enhances the productivity of the sophisticated researcher and allows user to immediately begin performing robust research with ease.

One Accurate Normalized Database:

One of the unparalleled strengths behind MarketQA is its integration of over 1 dozen different market data providers to include: S&P, Thomson, MSCI, and Frank Russell, among others. To alleviate the confusion caused by vendors using varying ticker symbols to represent the same issue, Thomson Quantitative Analytics uses a combination of current and historical cusips, vendor identification codes and exchange tickers, to map information from all data vendors to a single, unique identifier. All data is updated as soon as it is made available by each vendor and is subjected to rigorous daily manual and automated cleansing. These unique identifiers do not change and are never reused.

In addition to the normalization process that occurs across vendors, Thomson Quantitative Analytics performs multiple daily automated and manual error-checking procedures to ensure MarketQA provides users the most accurate data available. A sample of these nightly checks include:

- Open/Hi/Lo/Close price validations—setting standard deviations to identify inaccurate prices

Why choose MarketQA?

Unparalleled Processing Performance – By using optimized and efficient proprietary algorithms, MarketQA's processing speed is unmatched in the industry.

Robust Batch Processing – MarketQA allows users to batch large lists of queries for future processing using Windows CMD language. Batch files can be added to the update program and executed when updates are completed. This allows massive queries to be run at non-peak times.

Automatic Database Updates via FTP – MarketQA's daily processes are automated to run during non-market hours and require no human intervention. Complete file transmissions are checked regularly so interrupted downloads and partial files are never a problem.

Local Software and Databases – The MarketQA software and database is installed onsite, providing you with enhanced performance, flexibility and assurance that client portfolios and proprietary data never leave the client site.

Features:

Power, Flexible Interface and Programming Language – MarketQA's powerful programming and excel-like function language enhances the productivity of the sophisticated researcher and allows users to immediately begin performing robust research with ease.

Command-Line Queries – Command-line queries save time by automating daily tasks. These queries can be run automatically after updates at non-peak times

Portfolio Builder – This tool provides the ability to construct large portfolios of securities and weights. Users can rebalance dynamically, query, back test, sort and rank.

- Dropped security IDs—tracing securities that disappear from the stock list and across all other data contributors
- Shares outstanding and market cap—testing for accuracy
- Dividend Records—reviewing for accuracy
- Duplicate tickers—identifying/correcting duplicate tickers
- Application of missing corporate actions across vendors

Integration with Other Software and Databases

MarketQA can be linked to other commercial, statistical and portfolio optimization software packages, such as SAS, Matlab, and S-Plus. In addition, users of MarketQA can run queries from many different platforms, including Excel, Visual Basic Scripts, or web pages.

For more information on Thomson Quantitative Analytics please contact us:

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