

Quantitative Analytics Database in the cloud

Focus time on data exploration, model-building and querying ready-to-use data in the cloud



Quants and data scientists often spend up to **80% of their time collecting, cleaning, and standardising data** from multiple sources before it can be used for quantitative analysis or model development. At the same time, the need for differentiated strategies requires access to new and specialized datasets, but integrating proprietary or third-party data quickly remains a challenge.

Develop and test ideas with ready-to-use data

The LSEG Quantitative Analytics Database provides direct access to an integrated and normalised set of financial data, reducing the need for manual preparation. It addresses variations in time frequencies, currencies and units, and adjusts for corporate actions. To help avoid look-ahead and survivorship bias, point-in-time values and data for delisted companies are included.

The database can be linked to statistical packages such as SAS, MATLAB, R and S-PLUS, as well as programming languages like Python and C#.

Streamline analysis with a unified Security Master

The database consolidates multiple identifier schemes (e.g., CUSIP, SEDOL, RIC, Bloomberg Ticker, BarrailD, MSCI Security) into a single, consistent identifier. This enables easier analysis of securities linked to one entity and supports factor building across diverse data sources. Coverage includes multi-asset pricing, short interest, estimates, fundamentals, ownership, company events, deals, ESG, macroeconomics, indices and classifications, sourced from providers such as LSEG, S&P, MSCI and Russell.

Delivery options

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

Client managed		Product as a service
LSEG QAD: Deployed (On Premise)	LSEG QAD: Deployed (VM Hosted)	LSEG QAD: Cloud (Over Azure, Snowflake and Amazon S3)

Integrate proprietary content efficiently

The database simplifies mapping proprietary data to time series datasets, leveraging extensive identifier histories (e.g., CUSIP, SEDOL). This reduces time and effort in synchronising internal and external data. When deployed over Snowflake, customers can use data-sharing capabilities to combine their own data with LSEG content and run queries within their Snowflake environment.

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

The database offers extensive historical coverage of multi-asset pricing, company data and constituent lists, supporting model testing under varied market conditions. Point-in-time data, restated values and delisted company information help ensure accurate backtesting without look-ahead or survivorship bias.

Access data as a managed cloud service

The database can be provisioned in days on **Azure, Snowflake or Amazon S3**, enabling rapid access for quantitative or machine learning projects. LSEG manages updates and maintenance, reducing infrastructure requirements and avoiding capital lock-in.

Content highlights in Quantitative Analytics Database

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

Learn more about our [Quantitative Analytics Database](#).

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