Quant Insight

More science, less opinion

Quantitative macro data analytics

Our core belief is that a scientific approach to analysing financial markets can be combined with human judgment to enhance performance and better understand risk.

Quant Insight brings together world leading academics, investment expertise and relevant data to give investment professionals an insight into the macro factors driving asset prices.

Integrate our unique data and analytics into your workflow with our range of products. Find your own original insights in our unique data, identify trade opportunities, build optimal portfolios, uncover vulnerabilities and improve hedging efficiency.

FEATURES

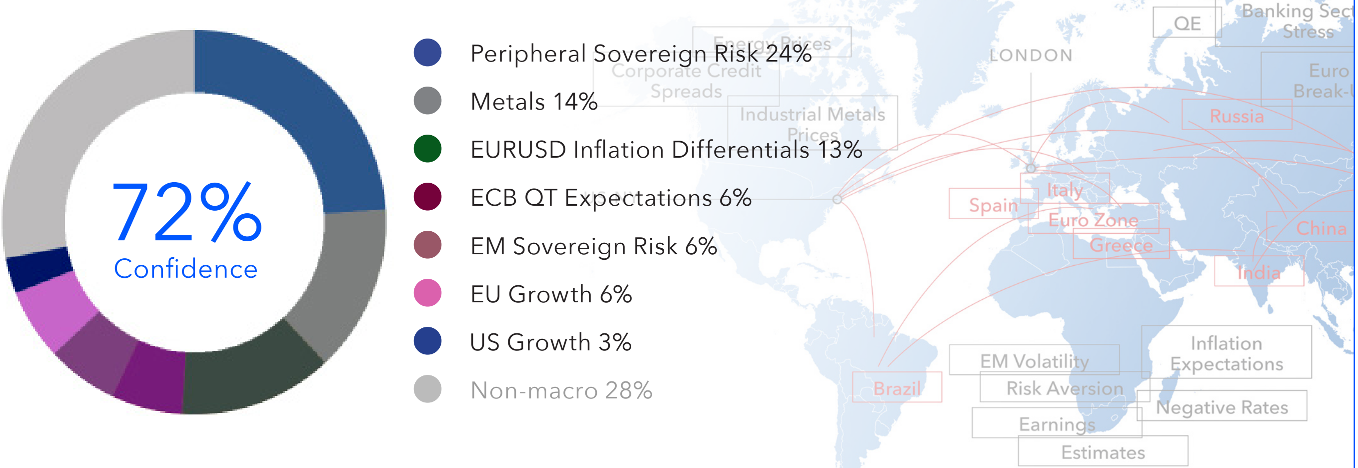
- **Macro or micro?** How well can macro factors explain the variance of an asset price? Even bottom-up equity investors need to know that macro matters. The most volatile and significant cause of equity return variation is market valuations, not earnings. It is shifts in perceptions of growth expectations versus risk that can explain a large degree of this variation.

- **What's driving your market?** Qi's sensitivity data empirically demonstrates which factors are driving different asset classes. Favouring growth over value, a weaker USD or a short duration position should no longer be a function of whim or instinct. Use science to understand the macro regime that's driving price action in your asset.

- **Rich or cheap?** Qi's Fair Value Gap will flag whether an asset is rich, cheap or in line with the prevailing macro regime. An easily identifiable way to highlight market distortions and present potential profitable trading signals.

- **Optimal Portfolios:** Identify baskets of stocks that track specific desired macro views, using our proprietary solution.

FX: EURUSD



Powerful insight into macro influences

Macro is becoming increasingly important within a highly intercorrelated and complex financial world. Gain a quantitative and powerful insight into analysing the influence of macro factors on markets

EQUITIES | FX | RATES | CREDIT | COMMODITIES | ETFs

PRODUCTS

Web Platform: Get access to the full range of Qi's macro analytics on thousands of securities across asset classes and regions.

Qi Risk: Measure portfolio risk with unique macro sensitivity analysis based on machine learning.

Thematic Equity Baskets: Construct using specific macro characteristics by applying our proprietary optimisation. Track non-tradable outcomes and broader themes like monetary policy normalisation, using our proprietary basket technology.

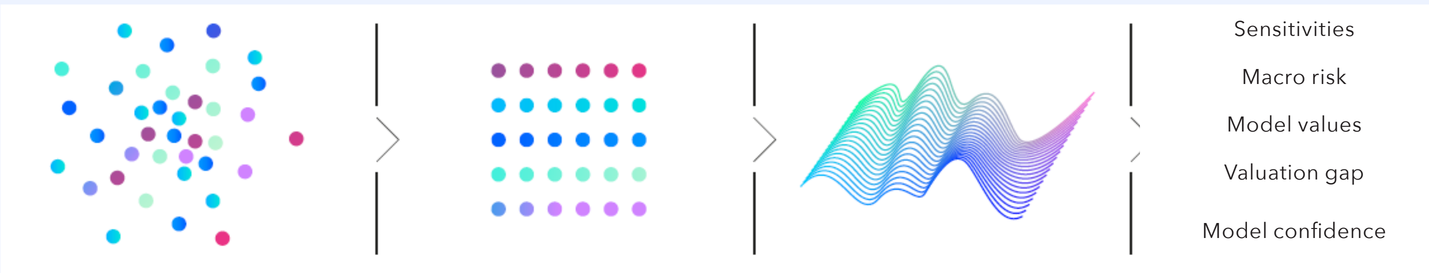
Qi Labs: Add value to your trading strategies and risk management programmes. We build and test strategies across asset classes.

API: Integrate our data analytics seamlessly into your workflow with our API. Available over the internet via industry standard Rest API. Cloud based, scalable, flexible and accessed in a Python development environment.

HOW IT WORKS

Qi's adaptive framework measures the sensitivity of thousands of asset prices to a large number of macro variables, quantifies macro risk and calculates valuation anomalies. White Papers available on request.

6million+ macro data points daily	Data cleaning and normalisation	Pattern identification	Output



Inflation expectations GDP growth Credit spreads Sovereign stress Risk aversion	Convert data into detrended, volatility adjusted and standardised units	Our proprietary principle component regression methodology	Actionable, objective and quantitative analysis

London Office
+44 20 3865 1940
info@quant-insight.com