Markit Research Signals

Quantitatively derived investment signals designed to enhance returns

Markit provides investment signals covering more than 30,000 securities in 80 countries, to support security selection and strategy development.

The signals are extracted from direct financial and industry-specific data sources and are designed to help asset managers expedite return generation goals. Our analyst team focuses on discovering and testing factors that relate to themes such as value, quality, momentum and sentiment. We also provide tools to enable performance analysis, research, idea generation, back testing, portfolio exposure analysis and bespoke model development.

Our web-based research and signal management interface offers standardised data across indicators and regions. Global research rankings are updated daily on a 24-hour production schedule. Performance and correlation measures as well as risk exposure analysis enable customers to assess intended and unintended exposures across investment themes.

Extensive coverage

Factor ranking, correlation and performance metrics for identifying top performing strategies across universes, horizons and investment themes.

Robust analytics

Web-based analytical tools for monitoring, analysing and acting on changing factor performance characteristics.

Efficiency

Immediate access to insights and actionable ranking data, freeing up time and resources for defining, calculating and testing strategies.

Dedicated support

Researchers identifying and validating signal-generating datasets and methodologies across asset classes, geographies and economic regimes, with support from Hong Kong, London, New York and Chicago.

Transparency

View of signal definitions, providing broader insights beyond standard signals.

Specialty metrics

Includes metrics derived from non-traditional sources, such as patent filings, store location data, social media, PMI surveys and ETF flows, to enhance quantitative strategies.

300+
global factors

20+
years of developed markets history

15+
years of emerging markets history

Customers

Asset managers

Fund administrators

Hedge funds

Investment banks

More information

For more information on the products and services from Markit, please contact us at **sales@markit.com** or call one of our regional offices:

London	+44 20 7260 2000
New York	+1 212 931 4900
Amsterdam	+31 20 50 25 800
Boulder	+1 303 417 9999
Dallas	+1 972 560 4420
Frankfurt	+49 69 299 868 100
Hong Kong	+852 3478 3948
Tokyo	+81 3 6402 0130
Toronto	+1 416 777 4485
Singapore	+65 6922 4200
Sydney	+61 2 8076 1100

markit.com

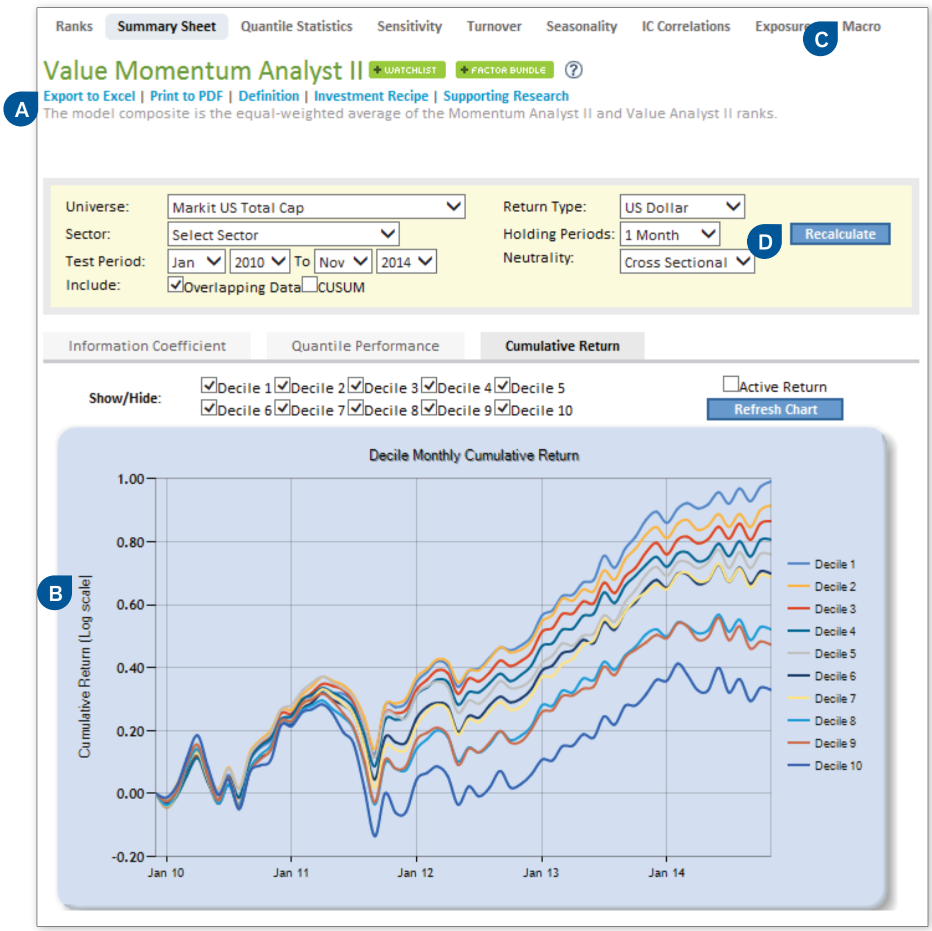
Thematic coverage

- Value
- Quality
- Growth
- Liquidity, risk and size
- Price momentum
- Earnings momentum
- Macroeconomic
- Environmental, social and corporate governance

Specialty metrics

- Airlines
- Banks
- Insurance
- Intellectual property
- Oil and gas
- REIT
- Retail
- Semiconductors
- Social media
- Short sentiment

Model performance analysis



A Seamlessly access underlying return data, ranking data, detailed definitions and supporting research

B Visualise monthly results across a number of metrics, including information coefficients, long/short spreads and cumulative returns

C Explore factor level historical performance, correlations, exposures and macroeconomic interaction tools

D Customise performance settings, including universe, test period, holding period and ranking methodology