

# The developing SMACOM Access Ranking Score

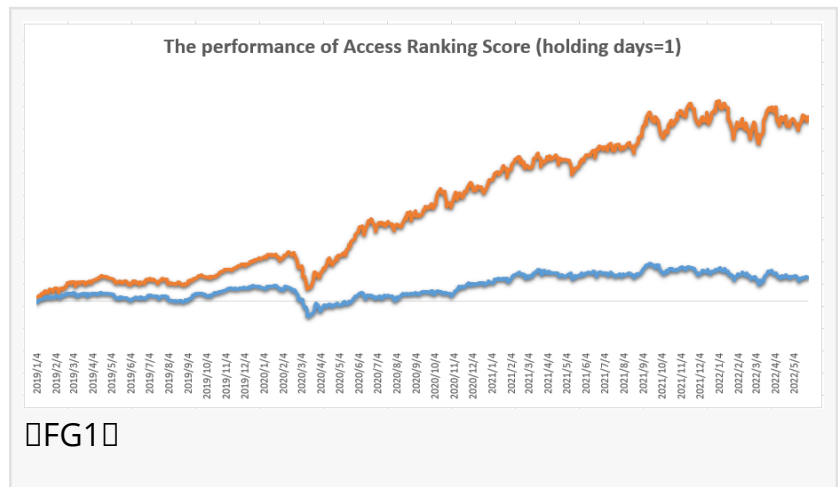
*The SMACOM Access Ranking Score, currently under development, uses ranking data to help create effective investment strategies.*

TOKYO, JAPAN, September 15, 2022 /EINPresswire.com/ -- There is currently a plethora of alternative data available for investors, but it is a very difficult task to choose from among such data when selecting an investment destination for stock asset management. In particular, even if one wants to invest in Japan, the language barrier often makes it difficult to peruse most of the Japanese alternative data, and it is also creates a heavy burden for analysis.

SMACOM, provided by the Nikkei FTRI, distributes scores and alternative data useful for asset management. In particular, the site specializes in Japan, making it possible to easily consider investment options using the scores it provides, even if one does not understand Japanese. Here, we would like to introduce the Access Ranking Score, currently under development, which uses the Qr1 access ranking data from QUICK, a member of the Nikkei Group.

Qr1 is a financial information service provided by QUICK that delivers stock prices, corporate information, and news in real time and has a large number of users who belong to securities firms in Japan. The Qr1 access ranking is derived from the frequency with which Qr1 users visit a company page. This makes it easy to grasp which stocks users are interested in on a given day. Using this data, the Access Ranking Score is created using the data analysis methods of the Nikkei FTRI. It is not just a tally of access frequency, but also a tool for generating and modeling multiple variables.

Although the model is currently under development, we would like to examine some of the results of back-testing. The model calculates scores that follow a normal distribution from 1 to 100 points. Higher scores are interpreted as better, and the performance of the scores is examined against TOPIX, as shown in the figure below.



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The orange line shows the performance of an Access Ranking Score in which longs have scores of 30 or above and shorts have scores of 10 or below. As can be read from the graph, the Access Ranking Score (orange line) outperformed the TOPIX (blue line), demonstrating its highly effective nature. It also confirms that excellent performance can be obtained even over the medium-to-long term.

However, we have confirmed that a long strategy that merely uses the Qr1 access ranking alone does not produce excess returns after the 4th day, so a more effective investment strategy can be created by combining this measurement with other analysis technology of the Nikkei FTRI.

About Qr1 access ranking:

<https://corporate.quick.co.jp/data-factory/en/product/data022/>

About SMACOM:

<https://www.ftri.co.jp/product/smacom/en>

Nikkei FTRI is currently offering a free trial of SMACOM. If you are interested, please contact us by clicking below:

<https://www.ftri.co.jp/eng/index.html#company>

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The SMACOM Risk-Related "Accrual Score"  
SMACOM Risk-Related "Credit Score"  
SMACOM's Unique FS Forecast Score

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