Market Data Analytics Price Challenge Reporting

Date

9/1/2025   9/30/2025

16.41	17.64	2.25
Outlier Percentage of Vendor	**Percentage Variance of Price**	**Precision (%)**
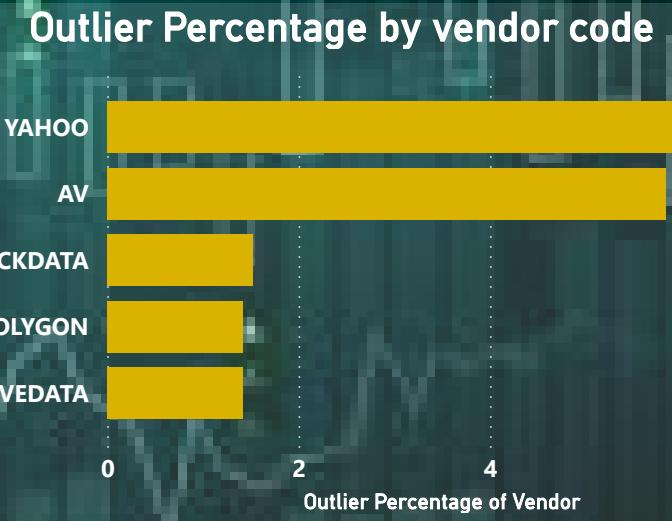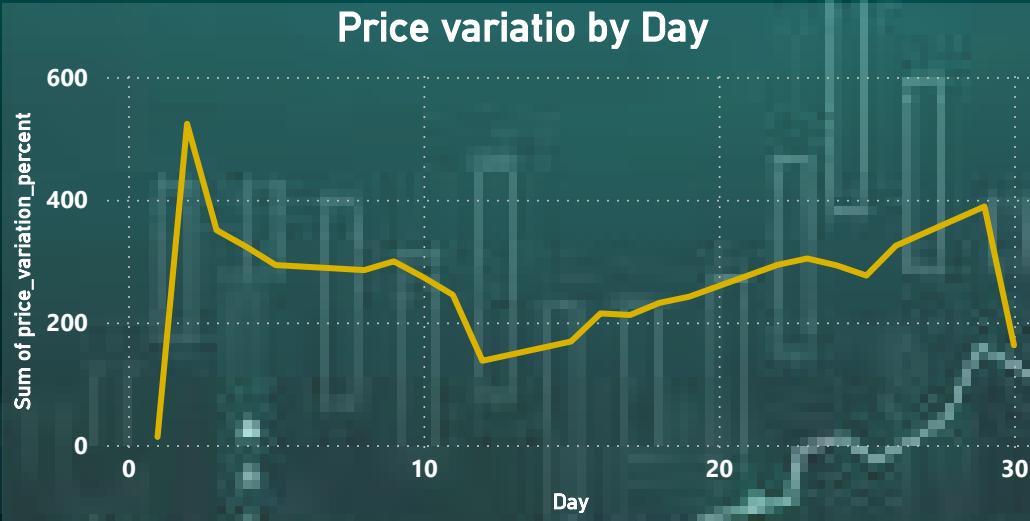
vendor_code

- ☐ Select all
- ☐ AV
- ☐ POLYGON
- ☐ STOCKDATA

price_type

- ☐ Select all
- ☐ Close
- ☐ High
- ☐ Low

security_id

- ☐ Select all
- ☐ AAPL
- ☐ AMZN
- ☐ EURUSD=X

Price variatio by Day

Outlier Percentage by vendor code
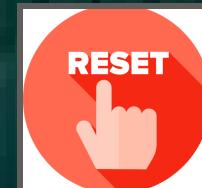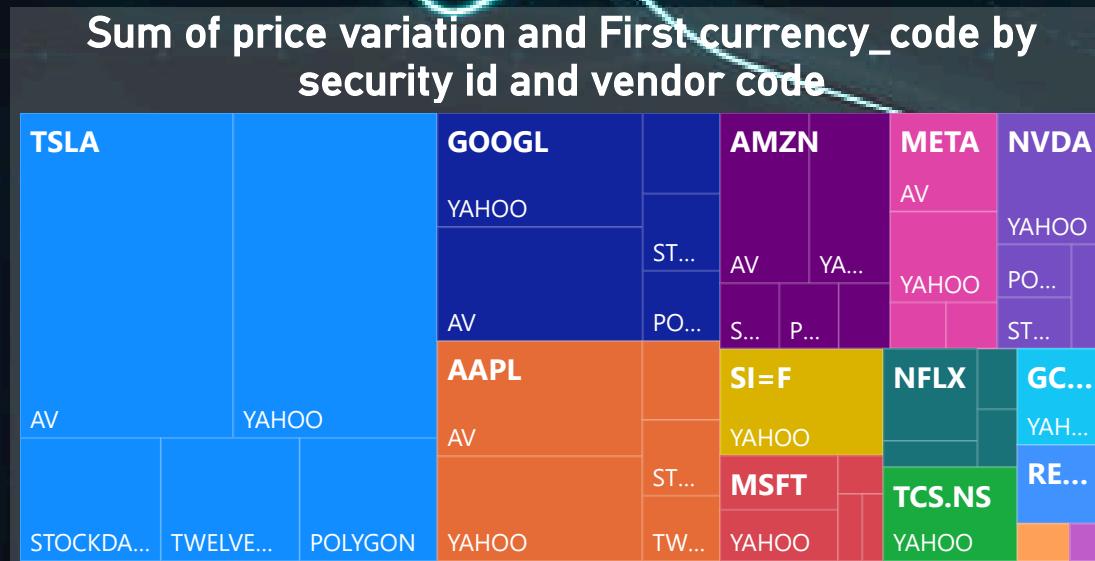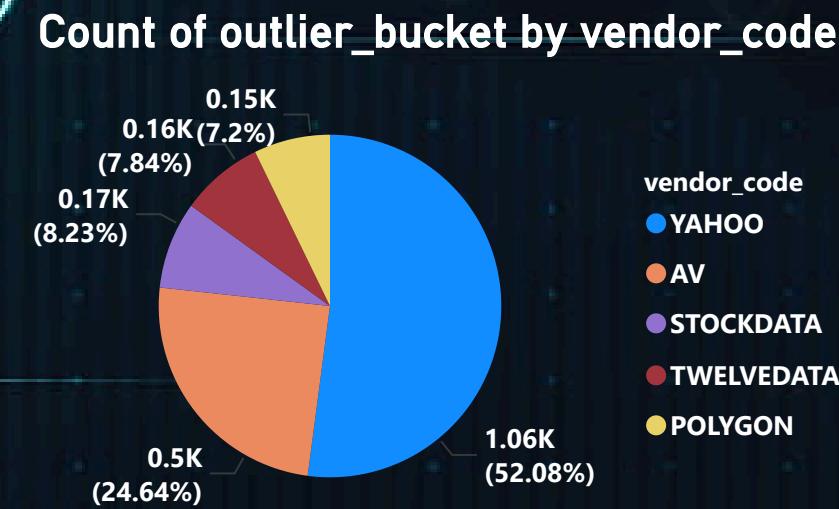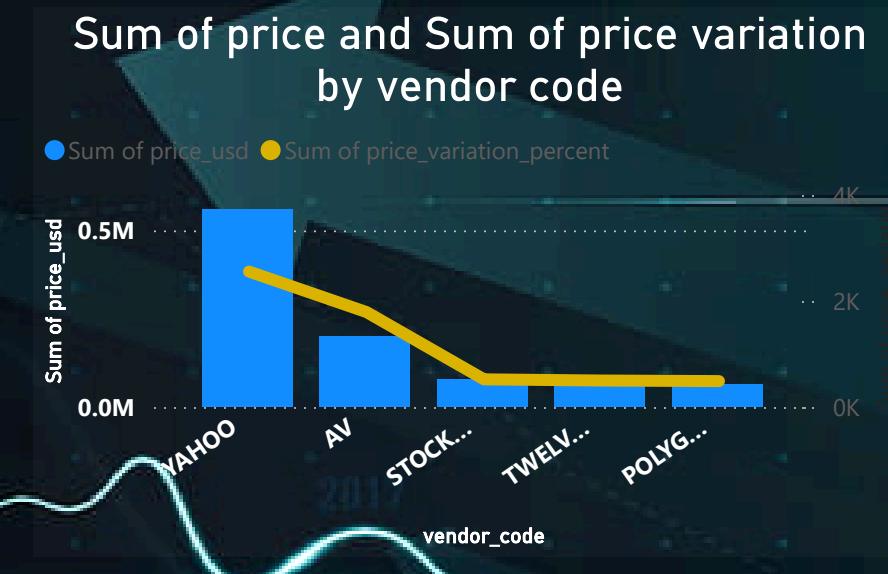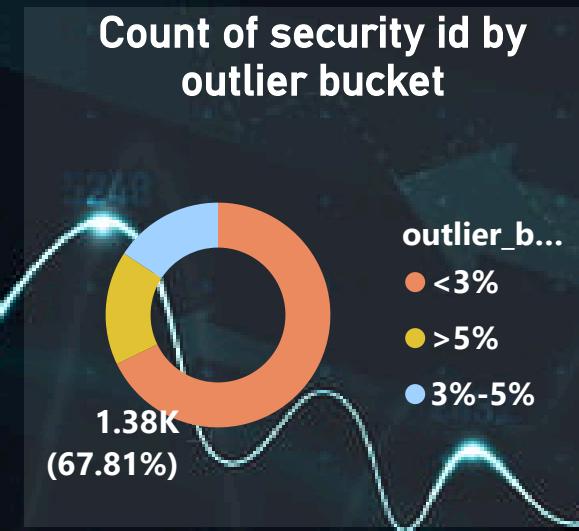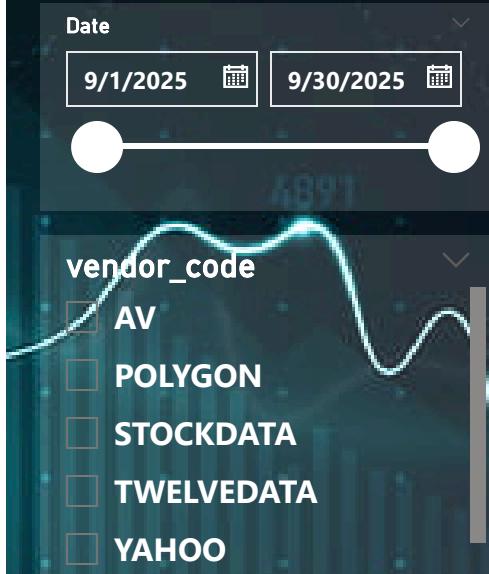
vendor_code	exchange_code	price_type	Precision (%)
AV	NASDAQ	Close	4.76
POLYGON	NASDAQ	Close	4.76
AV	NASDAQ	High	4.76
YAHOO	COMEX	High	6.25
YAHOO	FOREX	High	2.38
YAHOO	NASDAQ	High	0.63
AV	NASDAQ	Low	4.00
Total			**2.25**

RESET

DRILL DOWN

MORE INFO
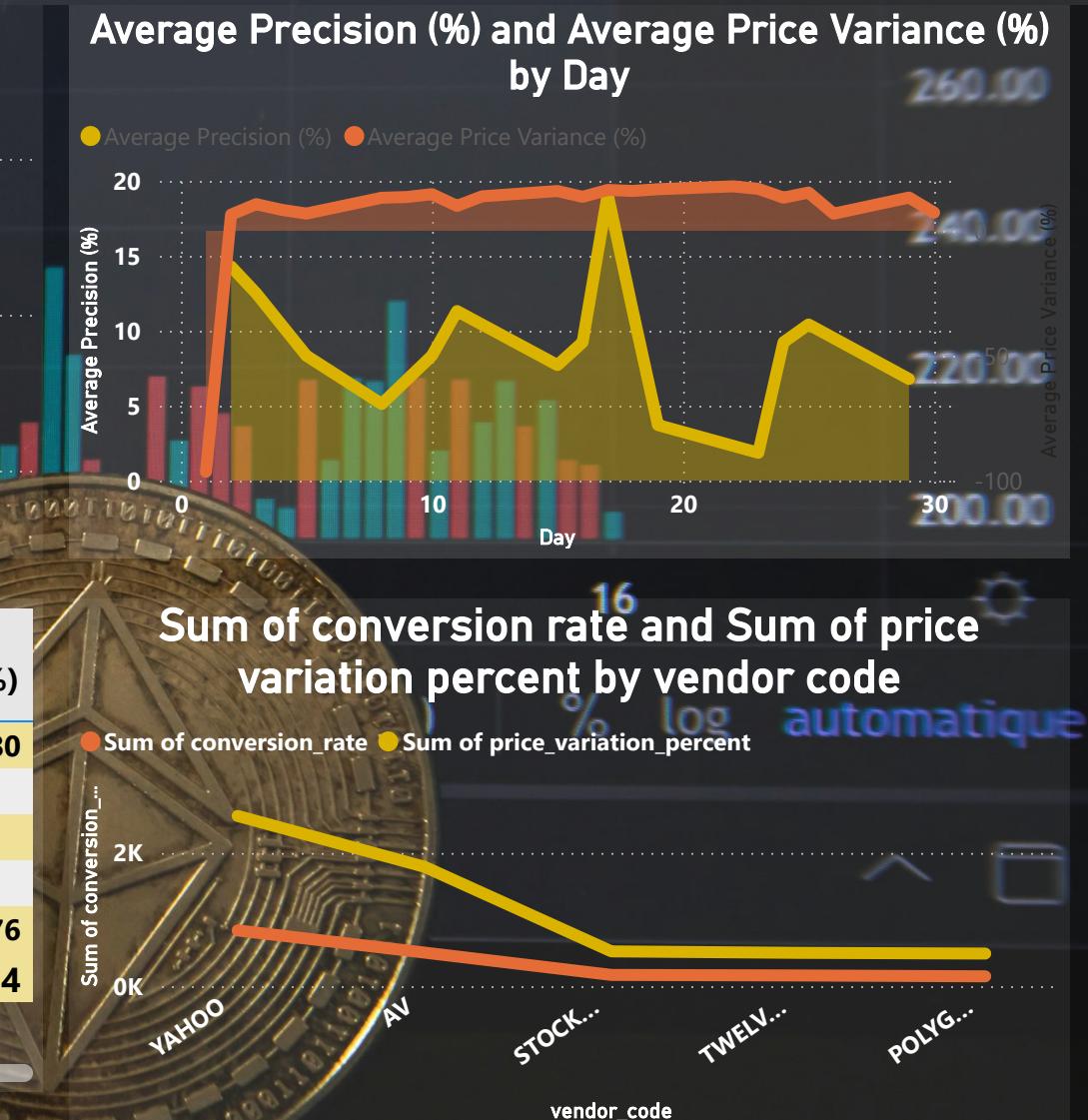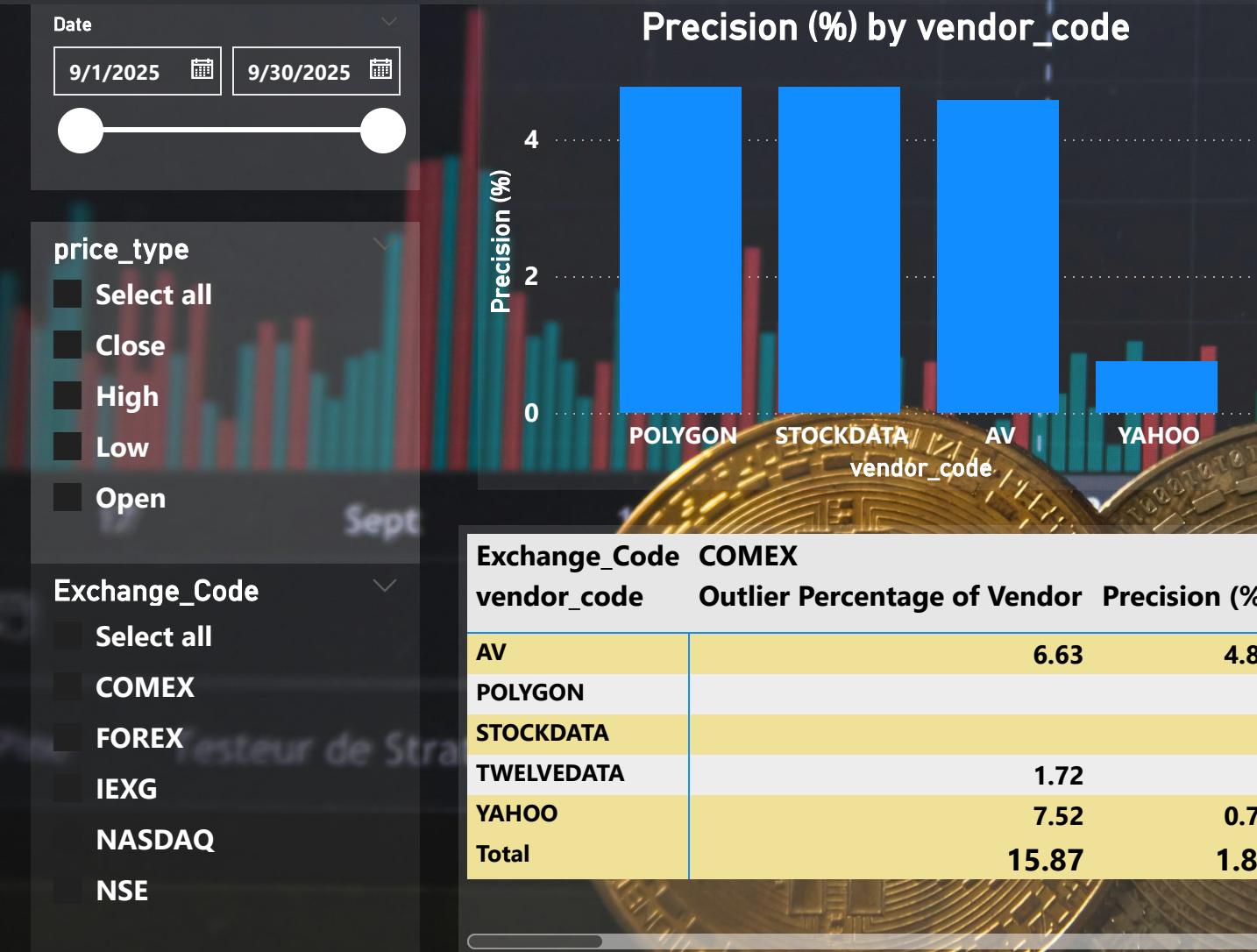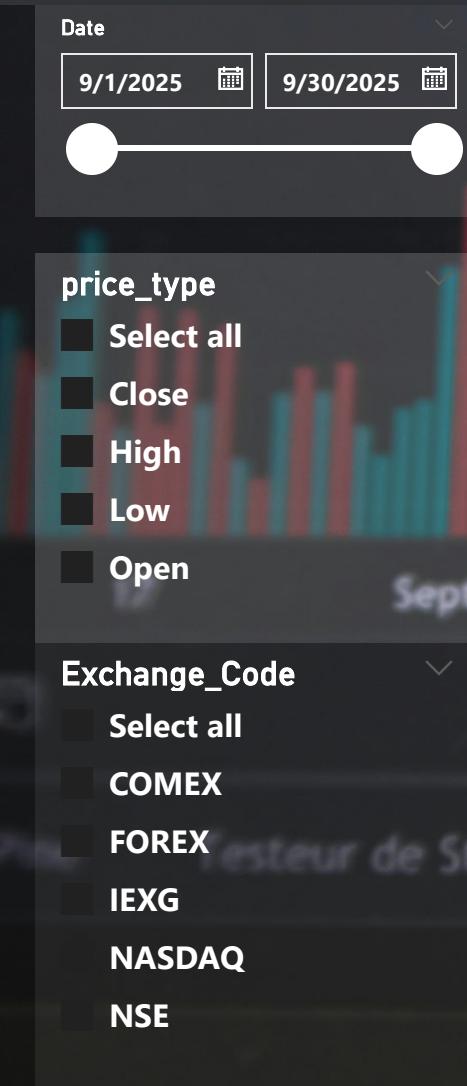
Vendor Drill-Down Analysis
Detailed security-level insight into vendor price trends and deviations

Date

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vendor_code
- [ ] AV
- [ ] POLYGON
- [ ] STOCKDATA
- [ ] TWELVEDATA
- [ ] YAHOO

Exchange_Code
- [ ] COMEX
- [ ] FOREX
- [ ] IEXG
- [ ] NASDAQ

Price_type
- [ ] Close
- [ ] High
- [ ] Low
- [ ] Open

18.38
Average Outl...
3.71
Average Prec...
12.73
Average Pric...

Count of security id by outlier bucket

outlier_b...
- <3%
- >5%
- 3%-5%

1.38K
(67.81%)

Sum of price and Sum of price variation by vendor code

● Sum of price_usd ● Sum of price_variation_percent

Sum of price_usd: 0.5M, 0.0M

vendor_code: YAHOO, AV, STOCK..., TWELV..., POLYG...

Count of outlier_bucket by vendor_code

0.15K (7.2%)
0.16K (7.84%)
0.17K (8.23%)
0.5K (24.64%)
1.06K (52.08%)

vendor_code
- YAHOO
- AV
- STOCKDATA
- TWELVEDATA
- POLYGON

Sum of price variation and First currency_code by security id and vendor code

TSLA | GOOGL | AMZN | META | NVDA
YAHOO | ST... | AV | YA... | AV | YAHOO
AV | PO... | S... | P... | YAHOO | PO...
ST...
AAPL | SI=F | NFLX | GC...
AV | YAHOO | YAH...
ST... | MSFT | TCS.NS | RE...
STOCKDA... | TWELVE... | POLYGON | YAHOO | TW... | YAHOO | YAHOO

Comparative Vendor Performance

Cross-vendor and exchange-level analysis of pricing accuracy and outlier patterns

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price_type
- ☐ Select all
- ☐ Close
- ☐ High
- ☐ Low
- ☐ Open

Exchange_Code
- ☐ Select all
- ☐ COMEX
- ☐ FOREX
- ☐ IEXG
- ☐ NASDAQ
- ☐ NSE

Precision (%) by vendor_code

Average Precision (%) and Average Price Variance (%) by Day

Exchange_Code vendor_code	COMEX Outlier Percentage of Vendor	Precision (%)
AV	6.63	4.80
POLYGON		
STOCKDATA		
TWELVEDATA	1.72	
YAHOO	7.52	0.76
Total	15.87	1.84

Sum of conversion rate and Sum of price variation percent by vendor code

Q&A and Interactive Exploration Dashboard

Ask a question about your data

Try one of these to get started

| top outlier buckets by average precision | show me average precision for the last year | show me average price variance for the last year | top reporting table vendor ids by average precision | top reporting table exchange codes by average precision | top reporting table security ids by average price variance |

Show all suggestions

Explore vendor performance and pricing trends interactively through natural language queries for deeper, data-driven insights.