RavenPack News Scores

Uncover Tomorrow's News Today

RavenPack News Scores is designed to enhance your trading strategies and help you spot trading opportunities, better manage risk, and generate alpha.

Why Use News Analytics?

Trading is increasingly automated, the financial industry is more competitive than ever, and timing is everything. Firms are overloaded with information and have turned to computers to read news and internet information.

With RavenPack News Scores, what would take days for a trader to read and interpret takes RavenPack computers only a few milliseconds. Now, the financial professional can react much faster to the ever-increasing amounts of news and information available for making trading decisions.

RavenPack News Scores

RavenPack continuously analyzes relevant information from all major real-time newswires and trustworthy internet sources including financial sites, blogs, and local and regional newspapers to produce real-time news sentiment scores for companies, sectors, and industries.

RavenPack News Scores represent a quantification of financial news, and specifically news sentiment about equities. These scores are produced by detecting the tone and potential impact of market-moving news stories. Calculations are performed in real-time to produce continuously updated scores between 0 (negative) and 100 (positive).

Abnormal Return Per Trade

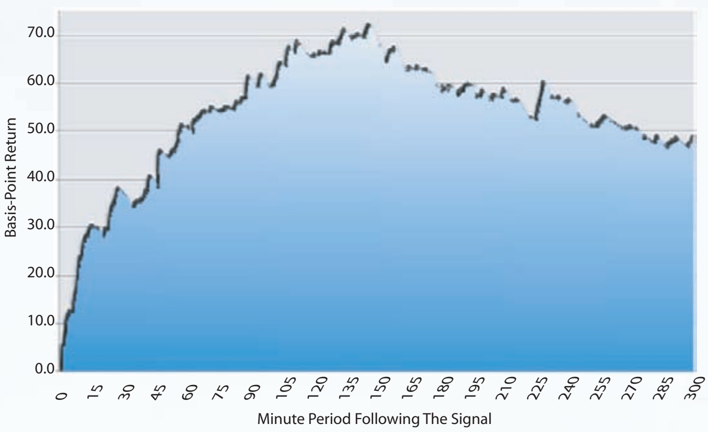

Figure 1. The graph above shows the average abnormal return per trade from shorting a negative sentiment signal over a 300 minute period. The average profit reaches 70 basis points per trade, 150 minutes after the release of a company news score. Contact RavenPack for the full research study.

RavenPack News Scores include various metrics, each calculated using a different linguistic classifier or technique. A classifier is an algorithm designed to assess the overall sentiment of a company by detecting events and language within stories that are likely to drive stock prices upward or downwards over a given period of time.

Some classifiers specialize in deriving news sentiment according to the type of story (i.e. corporate actions like earnings announcements or press releases on product recalls and layoffs). Others emulate how a group of professional analysts would likely react to a news item in terms of potential impact on price and volatility.

Finally, RavenPack classifiers take into account how markets tend to respond historically to particular types of news by mining years of news archives and measuring their impact.

News Sentiment in Milliseconds

By leveraging diverse news sources, sophisticated machine learning sentiment engines and intuitive delivery formats, RavenPack's news analytics represent the new alpha-capturing inputs increasingly sought after by financial institutions.

The precision and accuracy of RavenPack analytics has been rigorously tested and is used by some of the world's largest financial institutions.

Highlights:

- **Speed** - Low latency text and sentiment analysis delivered as a real-time data feed
- **Superior Analysis** - Multiple sentiment detection techniques provide more accuracy and flexibility
- **Market Moving Events** - Over 270 event categories automatically detected by algorithms
- **Extensive Coverage** - News analytics available on more than 28,000 publicly traded companies
- **Elementized Format** - RavenPack places discrete tagged pieces of news making every record 100% computer-readable
- **Backtesting data** - Over 5 years of millisecond timestamped data for testing

For more information about RavenPack News Scores, please contact us at:

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