

Data that moves the markets

Machine Readable News and quantitative data: a powerful combination for quants and data scientists

As the exclusive provider of Reuters news to the global financial marketplace, LSEG's news service gives you access to Reuters' market-moving headlines, together with agenda-setting insight and commentary. With a focus on speed of delivery, providing stories as they break, you gain the advantage of accessing the news that matters, every day, for every major market sector. With its 170-year history and reputation for trust and accuracy, Reuters' 2,000+ journalists, on the ground all over the world, are at the heart of our news service. In turn, LSEG's quantitative analytics and content delivers everything you need to confidently optimise your quantitative research and modelling workflows, focus your valuable resources, and create, test and implement better strategies.

Our powerful offering enables you to achieve your goals through a combination of leading point-in-time content, empowering you to backtest with precision in addition to deep-insight analytics and a data management platform offering a high-quality, fully normalised database. In particular, our datasets are complemented with RIC identifiers and Perm ID tags to make them easy to map and be inter-operable.



On the 25 Aug 2023, Reuters was first to report that Hostess Brands, the maker of Twinkies snack cakes, was working with Morgan Stanley to explore a sale after fielding takeover interest from major snack food makers. Hostess became an acquisition target after it raised prices on some of its products to boost revenue, fueling investor concerns over its prospects.

Explaining Machine Readable News (MRN)

Machine Readable News allows you to transform real-time news into a feed your machine understands. LSEG's programmatic news feed solution is the only one in the industry that's powered by award-winning, trusted Reuters News. With our ability to analyse and scan news across 35,000 companies in real time, your team can research a large universe of companies and take advantage of trading opportunities anywhere in the world.

We also use Machine Learning (ML) and natural language processing (NLP) to deliver sophisticated news analytics linked to every article in the MRN feed; whether you're looking to inform event-based trading on economic releases and exclusive M&A news breaks, optimise quantitative investment strategies using sentiment analysis or conduct market surveillance based on raw news and associated metadata.



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Add Machine Readable News to your quant and data science toolkit

With Machine Readable News you get access to news content delivered across the latency spectrum from less than 3 milliseconds for our Ultra Low Latency Headline Feed to 1 day for aggregated news items with all updates.



Exploit signals in news for quantitative strategies and systematic trading

Increasingly, data scientists are finding wider use cases for using news from generating alpha, mitigating risks and event prediction. Our News Analytics package utilises cutting-edge NLP to produce outputs that measure company sentiment, relevance and novelty of text along with other valuable metadata that can enrich trade signal detection for quant investment strategies, aid decision-making and supplement market surveillance.

MRN is well suited for training ML models with an archive going back to 2003; a global universe of 35,000+ companies, 90 fields of metadata and 40+ C&E topics.

We provide the tools to help you integrate other content sets with alpha signals buried below the surface. Our ML toolkit for extracting entities and other metadata can be used across our other text feeds that capture conference call transcripts, research reports and filings; in addition to your internal emails, research and other unstructured data.



Mitigate risk with early insight into market-moving news

Just the presence of news for a company can drive price volatility and impact profitability. However, simply stopping trading whenever there is news isn't practical. Our news analytics provides meaning and context:

- What companies are the stories directly relevant to?
- How positive or negative are they?
- Is there new information or is it a repeat of a previous story?
- Has a broker changed a price target?

With this information, you can slow down participation or widen spreads until your team has had an opportunity to investigate further or price volatility has lessened.



Use sentiment to your advantage and uncover actionable signals for your strategy

LSEG provides news sentiment signals for real-time systematic trading through to stock selection.

We transform unstructured, real-time news from Reuters News and third-party services into a machine readable feed. Each story is scored for author sentiment, relevance and novelty at a company or commodity level.

Furthermore, with 220 commodities reporters, Reuters break the key commodities stories you won't find anywhere else – and then score them to provide you with sentiment data across 40 commodities and energy topics.



Speed up research and backtesting with deep news and tick archives

Our historical news analytics scores with millisecond time stamps date back to 2003. In addition, we provide 20 years of Tick History data covering more than 45 million over the counter (OTC) and exchange-traded instruments.

With both datasets unified under common RIC identifiers, we provide all the data you need to take you from idea generation through to backtesting and analysis, and then onto production.

Useful links

[Machine Readable News](#) [Quantitative Analytics and Content](#) [Tick History](#) [Tick History – PCAP](#)

Discover more at lseg.com



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