

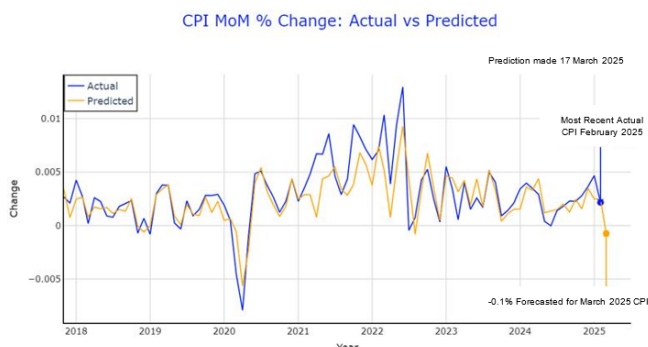
# Global Macro Forecasts

## Advanced economic indicators powered by Exponential Technology

LSEG's Global Macro Forecasts leverage cutting-edge indicators to provide actionable insights into global economic trends. Forecasts include the US Consumer Price Index (CPI), US Retail Sales, Conference Board Consumer Confidence Index and Michigan Consumer Sentiment Index. Designed to empower hedge funds, market makers, fund managers, the buy-side, sell-side research, economists and wealth managers, the indicators span timeframes ranging from one month to two days ahead of economic data releases. Month-over-month and year-over-year percentage changes, as well as the absolute figures, accompany accuracy performance stats over one, two and five-year horizons.

Historically, institutional investors have primarily relied on consensus economic estimates from brokers to anticipate upcoming macroeconomic releases. However, accurate and timely market intelligence can significantly influence investment outcomes. LSEG's Global Macro Forecasts break out the forecasts of the individual CPI components including food, shelter, gasoline and transportation in addition to topline CPI. With these forecasts, customers can defensively pre-position portfolios for potential macro surprises or offensively take active risk if the consensus fails to incorporate economic predictions. Additionally, the forecasts are powered by LSEG data including Reuters News, ECI and Polls, together with Tick History data, for a robust, powerful solution.

Global Macro Forecasts use fundamental modeling techniques for each macroeconomic release, including novel, real-time business activity and survey data, machine learning algorithms and advanced statistical methods to accurately forecast economic indicators weeks in advance. Unlike traditional forecasts based on surveys or lagging indicators, this predictive dataset incorporates real-time data streams, forward-looking survey responses, and point-in-time economic data to build timely, reliable predictions from the ground up.



**Case study:**  
Exponential  
Research  
successfully  
predicts  
MoM CPI

This chart shows the month-over-month (MoM) percentage change in the Consumer Price Index (CPI), published by the U.S. Bureau of Labor Statistics. On March 17, ahead of the official CPI release on April 10, **Exponential Research successfully predicted a -0.1% MoM decline in the March CPI. Their forecast came in lower than any of the 67 economists polled** – the lowest of whom had expected a flat 0.0%. Exponential Research's first forecast for CPI each month is always published on the third Monday of the current month.

## Accessibility

Global Macro Forecasts provide access to proprietary insights via a REST API and visualisation tools that support front office active risk takers to middle office risk management functions.

The dataset offers predictions for each macro release, as well as historical as-reported figures for comparison. Additional metrics quantify trailing accuracy and error metrics for various historical lookback periods.

Our cutting-edge methodology leverages LSEG's broader textual data such as exclusive Reuters News Archive and market data, providing an indispensable independent source of macroeconomic market intelligence.

## Competitive edge

Using advanced statistical modelling and machine learning, Global Macro Forecasts process vast amounts of public and proprietary data to build a novel, bottom-up model for each macroeconomic metric.

The predictions for the forthcoming month or quarter are disseminated shortly after the official release from the prior month or quarter, and typically well before the broker consensus estimates are distributed. Successive updates of increasing accuracy are provided up to the official publication time of the product, enabling investors to re-position ahead of macroeconomic releases, to arbitrage incorrect consensus views and to exploit transitory over/under reactions when official releases differ from market expectations.

## Example users and use cases

<b>Hedge funds, asset managers, pension and sovereign wealth funds</b> Enhance proprietary analytics by integrating this dataset for macroeconomic forecasting.	<b>Wealth managers</b> Improve rebalance timing to improve performance and support client retention.
<b>Sell-side research</b> Better anticipate macro events and understand market dynamics to inform more accurate decision-making.	<b>Economists</b> Forecast macroeconomic surprises ahead of government announcements. Verify forecasts against an independent bottom-up source with category-level granularity.

## Why choose LSEG's Global Macro Forecasts?

Partnering with Exponential Technology, a leader in global macro forecasting, we bring together the expertise of Exponential Technology's research team alongside our rigorous and accurate datasets.

To get a demo on LSEG's Global Macro Forecasts please reach out to your Account Manager or [contact us](#).



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