

LSEG MarketPsych Transcript Analytics

Deploy Earnings Call Analytics for Investing, ESG Research, and Risk Management

Our Solution

Corporate calls, especially earnings conference calls, include unique C-level comments and equity analyst reactions that are pivotal in shaping stock valuations. However, traditional methods of dissecting these conversations are often time-consuming and subjectively interpreted.

Access **LSEG MarketPsych Transcript Analytics**: a refined data feed that leverages cutting-edge Natural Language Processing (NLP) to decipher corporate discourse quickly and systematically. This solution delves into the nuances of every spoken sentence, offering insights into sentiment, relevant companies and topics being mentioned, and the intricate web of emotions speakers convey. Designed for the discerning eyes of institutional and quantitative firms, LSEG MarketPsych Transcript Analytics provides a detailed, data-driven perspective on the undercurrents of corporate calls.

Highlights

The analytics are powered by MarketPsych's proprietary NLP model built on top of a RoBERTa architecture. The output feeds include features such as:

- **Entities**: 20+ entity types, including companies, countries, locations, currencies, commodities, and more
- **Topics**: over 1,000 topics and 4,000 events relevant to business, finance, legal, and more
- **Sentiment**: Numerically classifies the polarity of each sentence according to its financial and ESG contexts
- **Emotional profiling**: 13 dimensions of emotional tones in each sentence, including fear, annoyance, and optimism

Key features

Coverage	16,000+ global public companies
Data frequency	Event-driven
Delivery	API (JSON and CSV outputs)
Document types	Earnings conference calls, conference presentations, guidance calls, sales presentations, and more
Granularity	From sentence-by-sentence up to document-level feeds
History	2001 onwards
Source	LSEG Transcripts
Versions	Standard and Premium

Applications

- **Improve fundamental analysis**
Fast-track the review of transcripts at scale to capture a more complete landscape. Extend your view beyond standard tabular financial data (see Figure 1).
- **Optimise quantitative strategies**
Integrate transcript signals into systematic strategies. Combine topic and event filters with numerical scores to generate thousands of features for quantitative models (see Figure 2).
- **Maximise risk management**
Identify emerging signals in companies' outlooks by viewing how companies increase or decrease mentions and sentiment around certain topics and entities (see Figure 3).

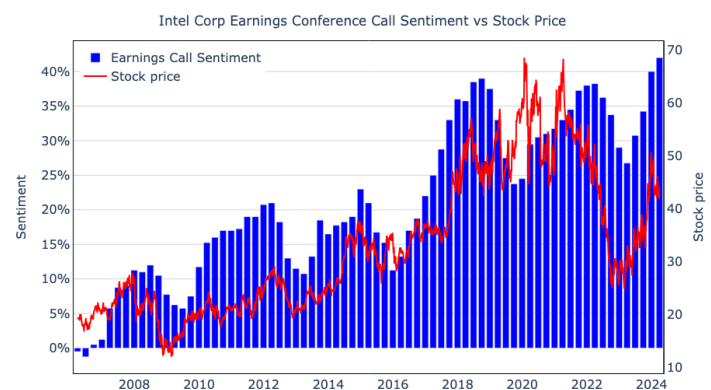
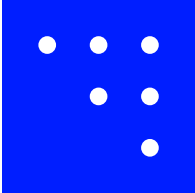


Figure 1: Intel Corp's earnings conference call sentiment and stock price. Earnings call sentiment provides additional dimension beyond financial metrics.



Rotational Model Based on Quarterly Earnings Call Sentiment

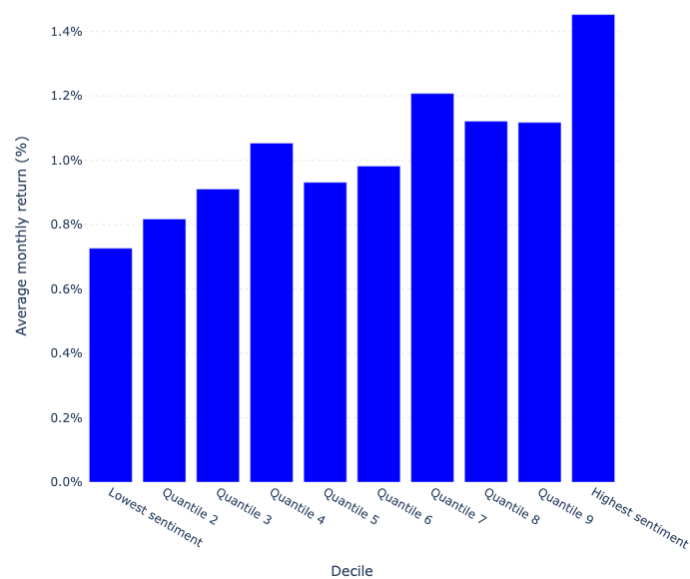


Figure 2: Average next-month return from 2003 to 2024 of portfolios created by the ranking of US companies according to the level of sentiment in their latest earnings call transcript. The stock performance of companies that show up in the top (bottom) 10% of sentiment tend to outperform (underperform) their peers in other quantiles. Source: MarketPsych Data

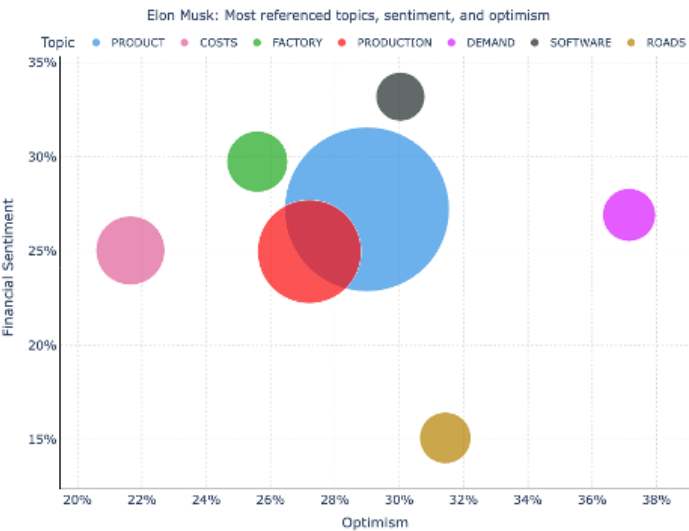


Figure 3: Elon Musk's most mentioned topics (size of the circles) during Tesla's earnings conference calls. The x-axis indicates optimism (future-oriented sentiment), while the y-axis indicates financial sentiment. Musk spoke the most about Tesla's several products; displayed the highest optimism in sentences mentioning the topic of "demand"; and the highest sentiment when referencing "software". Source: MarketPsych Data

Product Versions

This analytics product is available in two versions: Standard and Premium. Both versions offer the full range of entity, topic, sentiment and emotional scores. The Standard version offers speaker-, section-, and document-level aggregations. Premium adds the raw NLP output in JSON format, with the text included and scored at the sentence level.

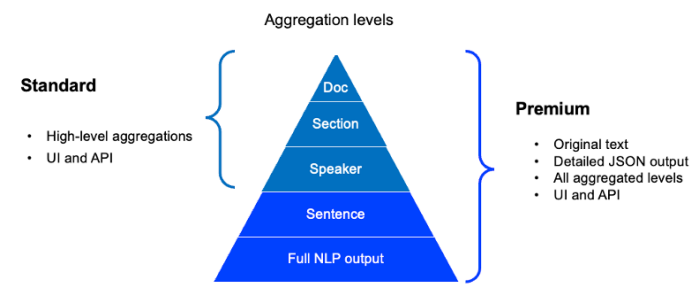


Figure 4: The two product versions, Standard and Premium, are structured according to the level of aggregation. Users interested in an overview of the company discourse may opt for the lighter Standard version, while users who require more detail should choose Premium. Source: MarketPsych Data

Both versions are accessible via API, allowing querying for detailed features, including date range, mentions of certain entities or topics, and free text search. Additionally, both versions are supported by a user interface, as depicted in Figure 5.

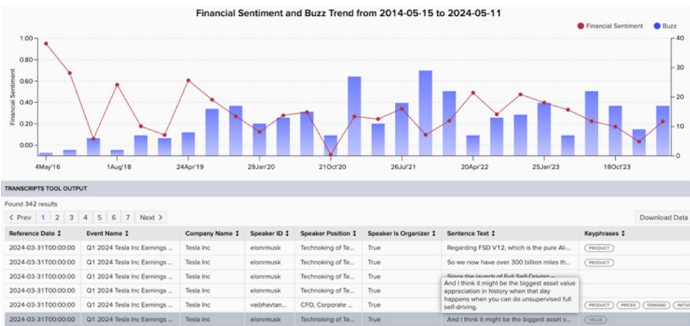


Figure 5: Example of the user interface accompanying the Premium version. In the example, all sentences in Tesla's earnings conference calls containing words such as 'FSD' and 'self-driving' are counted per quarter (blue bars). The sentiment of each sentence is averaged (red line) and plotted, while the text is displayed in the table below. Source: MarketPsych Data

About MarketPsych

MarketPsych develops AI-based solutions to extract actionable analytics from financial text. Through its nearly one-and-a-half decade-long partnership with LSEG, MarketPsych delivers sentiment and thematic data feeds, ESG analytics, NLP tools, and predictive models to financial institutions in more than 25 countries.

To find out more about our solutions, please [contact us](#) or visit our [Quantitative Data Solutions | LSEG](#).