

LSEG MarketPsych

Empowering finance with
AI-based NLP, sentiment analytics,
and predictive signals



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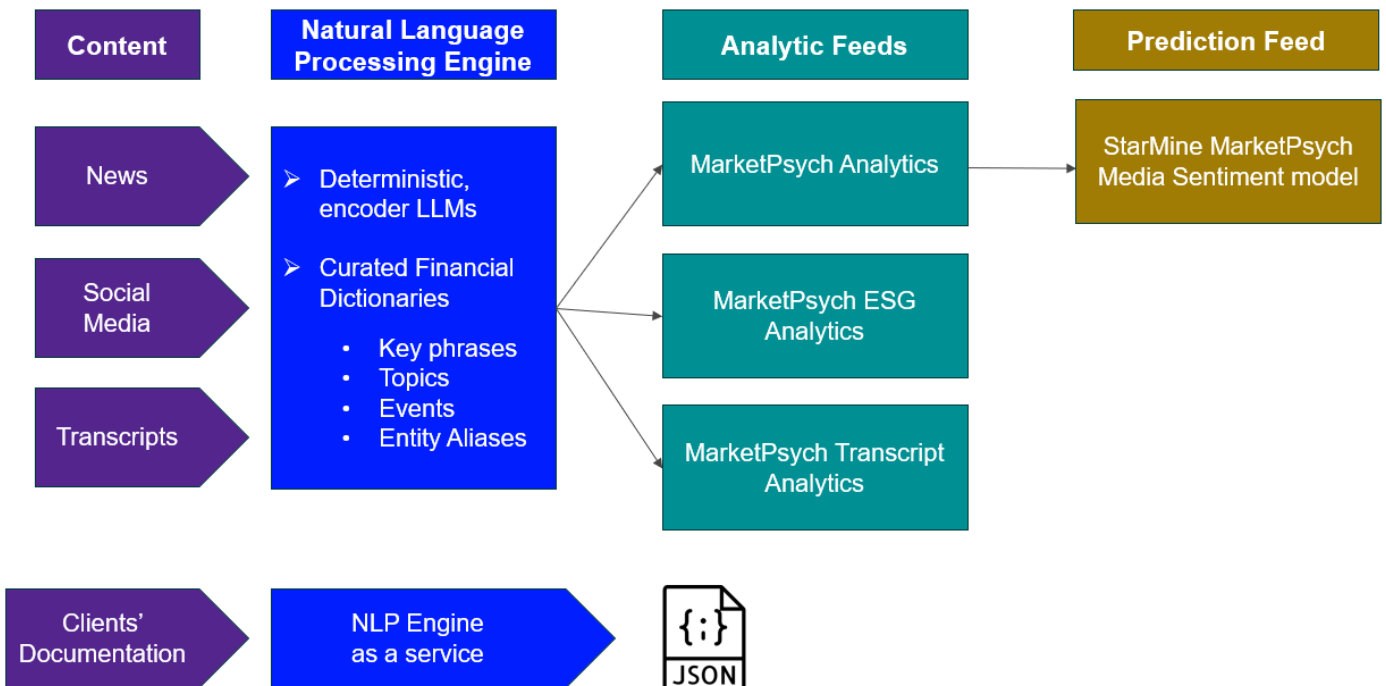
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Overview

Through its exclusive partnership with LSEG, MarketPsych offers AI-based natural language processing (NLP) solutions including sentiment and thematic data feeds, tailored predictive analytics, and a hosted Text Tagging Engine. Derived from real-time, multi-language news as well as extensive social media and transcripts, MarketPsych’s data feeds serve a global client base, including firms in over 25 countries, with best-in-class historical coverage and market-leading point-in-time data. Supporting cutting-edge behavioural finance research, over 500 academic papers cite LSEG MarketPsych data.

Key Offerings:

- **Natural Language Processing (NLP):** Using parsing templates and unique despamming tools for every major financial text and document type, MarketPsych’s Text Tagging Engine tags text with analytics and scores. The scores derived from the Engine power strategies at major quant funds, government agencies, and global media sites.
- **Data Feeds:** Key business, economic, political and macro topics are transformed into actionable time series, derived from thousands of real-time global news, social media, and corporate transcripts. Data is produced for every asset class including countries (sovereign bonds, geopolitics, global macro indicators, and stock markets), commodities, currencies, cryptocurrencies, equity sectors, and public and private companies. These analytics are used in investment models by asset managers and in display tools by brokerages.
- **Predictive Model:** A 30-day stock predictive model is co-branded with the LSEG StarMine team and based on the news and social media analytics data. It has been running live since January 2020.



1. LSEG MarketPsych Text Tagging Engine

NLP-as-a-Service: Precision AI for Financial Text

Our Text Tagging Engine enriches clients' financial documents (media, transcripts, and proprietary text) with **accurate, granular metadata** - tagging financial entities, topics, events, sentiments, and emotions. The Engine lowers costs, standardises NLP analytics, improves speed, and bolsters the accuracy of text-based models for alpha-generation and generative AI.

Key features

- **Entities:** Specialised named entity recognition (NER) tags millions of entities across 20 categories (e.g., companies, people, locations), using point-in-time identifiers, updated weekly for corporate actions and IPOs.
- **Topics:** Over 1,000 hierarchical topic clusters tagged. All "noun chunks" labelled to facilitate search of any topic.
- **Events:** Over 4,000 events defined. Dependency labels are provided for context and to facilitate clients' custom event labelling of any event.
- **Sentiments:** Financial, ESG, commodities, bullishness.
- **Emotions:** Up to 14 distinct emotions for enhanced analysis.
- **Mapped to security identifiers:** Facilitates seamless integration with existing financial identifier systems.

Key differentiators

- **Deterministic tagging:** Our purpose-built fine-tuned encoder LLMs provide consistent output versus encoder-decoder LLMs such as ChatGPT which provide different answers to the same question and struggle with **disambiguation**.
- **Deep expertise:** Powered by 20+ years of expert-curated financial libraries.
- **Faster, more accurate LLM workflows:** Our Engine enriches user text data with an exhaustive financial knowledge base, enabling better downstream ML and AI models.
- **Expert-built, finance-first:** Designed for financial and risk professionals, not general-purpose use.

Use cases

- **Quantitative investing:** Standardise analytics for alpha generation using NLP across documents and media.
- **Generative AI:** NLP-labelled text lowers costs and improves RAG, summarisation, chatbot, and agent accuracy.
- **Risk & Economic monitoring:** Monitor incoming news feeds for economic risks and macro trends. Nowcast economic indicators.
- **Document retrieval:** Precision search by entity, asset, theme, sentiment, etc.
- **Regulatory compliance:** Analyse lengthy documents for rule changes.
- **Entity mapping:** Link products, people, companies, events, and themes over time into a Knowledge Graph.
- **ESG & crypto:** Monitor trends and test investment ideas.

Delivery

- **Hosted API:** The service is initially available via hosted API. Client-side and private on-cloud deployments are planned for a follow-on release.

Trusted by industry leaders

Used by global asset managers, tech and finance companies, our Text Tagging Engine powers standardised insights from unstructured documents at scale. The Engine was selected as best-in-class by Yahoo! Finance for named entity recognition and powers their websites in 28 languages.

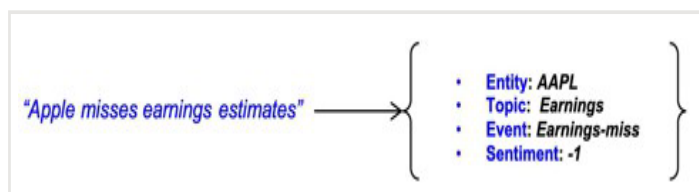


Figure: Simplified schematic representation of the main attributes identified by the Engine.

2. LSEG MarketPsych Analytics

Media-based sentiment data feeds for creating predictive models

LSEG MarketPsych Analytics is a data feed that transforms global news and social media into structured sentiment and topical indicators. It covers **130,000+ entities** across asset classes including companies, bonds, commodities, currencies, cryptocurrencies, and stock indices. The data goes back to **1998** and is updated in **near real-time (every 60 seconds)**.

Key features

- **Granular & Fast:** 50+ sentiment scores updated every minute, hour, and day for each asset.
- **Broad Coverage:** 4,000+ curated sources including Reuters, social media, and blogs.
- **Reliable:** Spam detection, source curation, and duplication ensure high-quality signals.
- **Versatile Use Cases:** Supports alpha generation, risk management, and economic nowcasting.

Sentiment dimensions tracked

- Fundamental themes: such as Earnings, Interest Rates, Inflation
- Emotional indicators: such as Optimism, Fear, Uncertainty

Asset classes

- Companies/Equities
- Commodities
- Currencies
- Crypto
- Countries and their asset markets including sovereign bonds, interest rates, and stock markets

Applications

- **Alpha Generation:** Stocks with high sentiment outperform low sentiment ones over 90 days
- **Timing Signals:** Sentiment moving averages help identify market tops and bottoms
- **Trust Mapping:** Visual tools highlight reputational risks and opportunities

Analytics

- Applied AI and ML analytics through Snowflake and Databricks integration

Use cases

- Hedge funds, quant traders, analysts, economists, risk managers, crypto exchanges
- Applications include asset allocation, trend detection, volatility modeling, and nowcasting
- Brokers and wealth managers display news and social media sentiments and insights for idea generation

Delivery

- **Hosted APIs:** Request-response, streaming, and bulk. Also available via **Snowflake** and **Databricks**.
- **SFTP**
- **Quantitative Analytics Database:** Deployed locally or over S3, Azure, and Snowflake

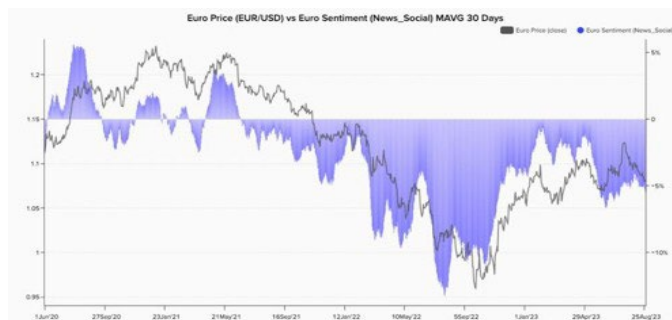


Figure: Sentiment (blue) of news and social media posts referring to the Euro superimposed with the EUR/USD rate (black).

3. LSEG MarketPsych ESG Analytics

Media-based ESG data feeds for risk profiling

LSEG MarketPsych ESG Analytics aggregates global news and social media into ESG-focused themes using AI-powered natural language processing. Unlike traditional ESG data reliant on corporate self-reporting, the analytics offers an external, real-time perspective - crucial for detecting greenwashing, controversies, and hidden ESG risks.

Key features

- The feed covers over 120,000 public and private companies and 252 countries, scoring ESG sentiment across 4,000+ dimensions. It includes daily and minute-level updates on environmental, social, governance, controversy, and buzz metrics. These insights are derived from over 2 million articles and posts daily in 12 languages, dating back to 1998.

Analytics

- Applied AI and ML analytics through Snowflake and Databricks integration

Use cases

- **Risk Managers:** Early controversy detection and reputation monitoring
- **Brokers and Wealth Managers:** Display and design portfolios with media-based ESG rankings
- **Research Analysts:** Greenwashing detection
- **ESG Funds & ETF Providers:** Real-time ESG signals with quantitative rigor
- **Consulting Firms:** ESG profiling
- **Regulators & Corporates:** Market perception monitoring

Delivery

- **Hosted APIs:** Request-response, streaming, and bulk. Also available via **Snowflake** and **Databricks**.
- **SFTP**
- **Datastream:** Datastream Data Loader and Datastream Web Service.

By integrating the analytics into investment and risk workflows, clients gain a first-mover advantage in ESG intelligence.

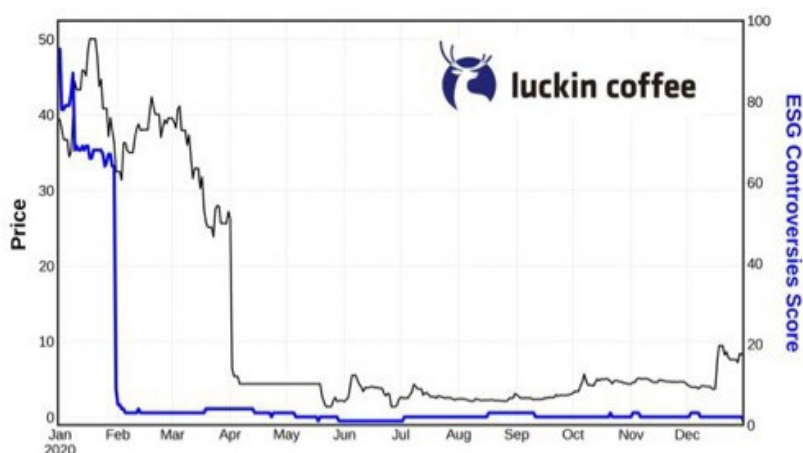


Figure: In early 2020, a short-seller report about Luckin Coffee was released. The ESG Controversies score (0 to 100, worst to best) fell accordingly. Two months later, an investigation verified that the company had faked sales numbers

4. LSEG MarketPsych Transcript Analytics

Earnings call transcripts-based data feeds for research and modelling

LSEG MarketPsych Transcript Analytics (MTA) is a powerful NLP-driven solution designed to extract actionable insights from corporate calls, especially earnings conference calls. These calls contain unique C-level commentary and analyst reactions that influence stock valuations, yet traditional analysis methods are slow and subjective.

MTA leverages MarketPsych's proprietary Text Tagging Engine to systematically analyse over **18,000 companies' earnings conference calls**, point-in-time, with data dating back to **2001**. It provides **sentence-level scoring**, **13 emotional tone dimensions**, and **customisable API access**, enabling users to filter key themes, build alpha models, and assess investment risks with precision.

Key features

- **Coverage:** 18,000+ global public companies
- **Granularity:** Sentence, speaker, and document-level analysis available
- **Document Types:** Earnings calls, presentations, guidance calls
- **Sentiments & Emotions:** Financial and ESG polarity + 13 emotional tones
- **Entities & Topics:** 20+ entity types, 1,000+ topics, 4,000+ events
- **Versions:** Standard (aggregated insights) & Premium (raw NLP output)

Applications

- **Fundamental Analysis:** Rapid transcript review beyond tabular data
- **Quantitative Strategies:** Generate thousands of features for ML models - enable rapid hypothesis testing
- **Risk Management:** Detect shifts in sentiment and topic mentions per speaker

Use cases

- **Quants & Traders:** Integrate sentiment signals into trading models
- **ESG Analysts:** Track emotional tone and topic relevance
- **Research Teams:** Explore speaker-level insights and thematic trends
- **Risk Managers:** Monitor sentiment shifts around key entities

Delivery

- **Hosted APIs:** Request-response, streaming, and bulk. Also available via **Snowflake** and **Databricks**.

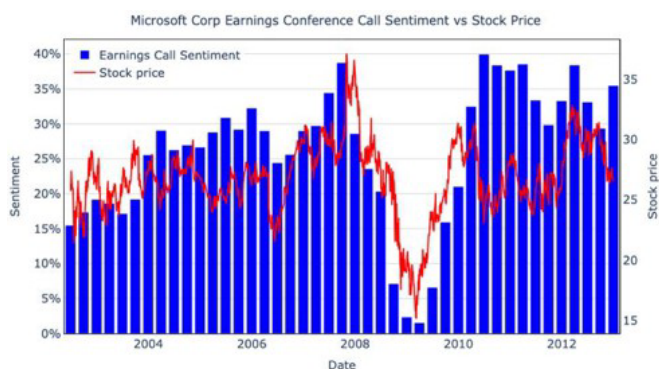


Figure: Average financial sentiment of all sentences from Microsoft's quarterly earnings conference calls superimposed with its stock price.

5. StarMine MarketPsych Media Sentiment Model

News & social media sentiment built into a predictive equity factor

The **StarMine MarketPsych Media Sentiment Model (MMS)** is a predictive stock ranking system built entirely on media sentiment data from LSEG MarketPsych Analytics. It provides a **daily 1-100 ranking score** for over **16,000 global stocks**, forecasting **relative stock price performance over the next 30 days**.

Key Features

- **Purely Media-Based:** uses data derived from real-time analysis of the text of over **2 million financial articles daily**, including news, blogs, and social media.
- **Three Sentiment Categories** are derived from media commentary:
 - **Equity:** Price action and investor sentiment
 - **Business:** Fundamentals, earnings, analyst reports
 - **Management:** Leadership and corporate events
- **Orthogonal to Fundamentals:** scores are **uncorrelated with traditional factors** like size, value and momentum. Uncorrelated with other StarMine quantitative models.
- **Global Coverage:** Includes U.S., Europe, Asia, Emerging Markets, Japan, and Canada.

Performance highlights

- **30-Day Forecasting Power:** the model's ranks are designed to predict **next-month returns**, with top-decile stocks consistently outperforming bottom-decile ones.
- **Sharpe Ratio of 1:** Since release in January 2020, the US model has maintained a market-neutral annualised return of 10.9% and a Sharpe ratio greater than 1 for stocks ranked in the top and bottom deciles.

Use cases

- **Active Funds & Traders:** The model is used standalone or alongside other models for **stock price forecasting**.
- **Factor Models & Sentiment Profiling:** Ideal for integrating into quantitative strategies or buy/sell decision frameworks.
- **Brokers and Wealth Managers:** Provides a simple 1 to 100 predictive ranking for each stock, based entirely on media activity, and uncorrelated with traditional predictive factors.

Delivery

- **Hosted APIs:** Request-response, streaming, and bulk. Also available via **Snowflake** and **Databricks**.
- **SFTP**
- **Quantitative Analytics Database:** Deployed locally or over S3, Azure, and Snowflake

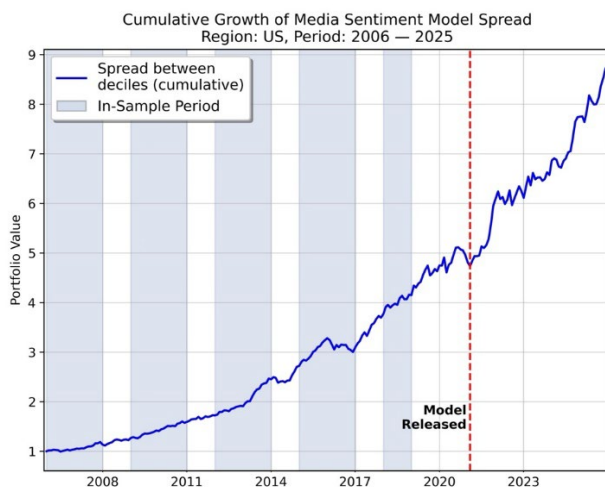


Figure: Spread between all U.S. stocks' top and bottom deciles, ranked according to the MMS model. Monthly-updated.

6. LSEG MarketPsych Research Accelerator

Research database for NLP-based financial text feeds and analytics

Directly access all MarketPsych data feeds for your long-term research needs with the **MarketPsych Research Accelerator**. Investigate news and social media-based sentiment feeds and our predictive model alongside LSEG's market-leading earnings transcript database, mapped point-in-time to organizational PermIDs, to create uncorrelated signals with 20+ years of data for backtesting.

Underlying products

- **MarketPsych Analytics**
- **StarMine MarketPsych Media Sentiment Model**
- **MarketPsych Transcript Analytics**
- **MarketPsych ESG Analytics**

Delivery

- **Hosted APIs:** Request-response, streaming, and bulk. Also available via **Snowflake** and **Databricks**.

Trials

Please reach out to your LSEG account manager or support@marketpsych.com to learn more, schedule a demo, or arrange a free trial of these datasets.

About MarketPsych

For over two decades, MarketPsych has specialised in developing finance-domain AI and NLP-based solutions to extract actionable analytics from financial text. Exclusively partnered with LSEG since 2011, 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 [LSEG MarketPsych Analytics and Models](#).