# Data that moves the markets

Combining Machine Readable News, Real-Time – Optimized and Tick History for the fullest picture

As the exclusive provider of Reuters news to the global financial marketplace, LSEG's news service gives you access to Reuters' marketmoving 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.

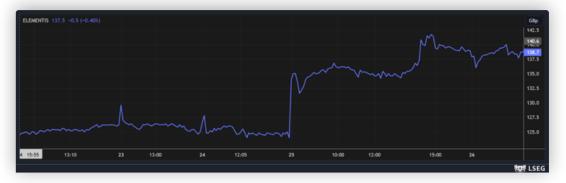
In turn, LSEG transforms all of the unstructured, real-time news from Reuters and multiple other news sources into a machine readable feed. Our news analytics engine scores every story for sentiment, relevance and novelty, to better inform your research, trading and compliance workflows. Combined with our real-time and historical market data solutions, Real-Time – Optimized and Tick History, you can better identify connections between events and market movements. Whether it's conducting market research, calculating risk, monitoring the markets or backtesting your trading strategies, these solutions complement each other to enable you to make decisions faster, with greater ease and confidence.

## Machine Readable News and Real-Time market data

Real-Time – Optimized, our powerful cloud-based data feeds solution, provides access to 90 million instruments and exclusive datasets that are cleaned and standardised so teams can use the data immediately. With Reuters' global news coverage, and our ability to analyse and scan news across 35,000 companies in real time, you can research a large universe of companies and take advantage of trading opportunities anywhere in the world, empowering you to uncover actionable insights for your strategies.

## Machine Readable News and Historical market data

Our historical news archives give an even more comprehensive view of the markets when used with Tick History. LSEG Tick History is our historical market data solution offering two distinct yet complementary datasets. The LSEG Tick History dataset is normalised, and contains global intraday time and sales, quotes and market depth dating back to January 1996. It contains in excess of 45PB of data covering both over the counter (OTC) and exchange-traded instruments from over 500 exchanges and third-party contributors. The LSEG Tick History – PCAP dataset captures granular, raw exchange data, that's nanosecond timestamped, for complete sets of lossless, top-of-book and full-depth data (Levels 1, 2 and 3). It is available in both raw and normalised formats. Our historical news analytics scores, with millisecond time stamps, dates back to 2003. Our datasets are complemented with RIC identifiers and Perm ID tags to make data easy to map and inter-operable. Combined with Machine Readable News we provide all the data you need to take an idea from initial generation, to backtesting and analysis, and then onto production.



On 24 January 2024 Reuters first reported that KPS Capital Partners had recently explored a takeover offer for UK specialty chemicals maker, Elementis. Shares in Elementis, which makes a range of chemical and personal care products, closed at 125p on the day giving the company a market value of around 735 million pounds. Elementis had previously rebuffed other takeover bids, including in 2020 from Mineral Technologies and in 2021 from Innospec. It followed, disappointment expressed by shareholders in the British chemicals company around its performance. In September 2023, Franklin Mutual Advisers had urged the Board to find a buyer for the company. Elementis shares rose as much as 10.5% on the news, and it became the biggest percentage gainer in the ETSE 350 index. The story also prompted shareholder Franklin Advisers to issue a public letter to the Board to call for a sale of the company.





Key use cases for Machine Readable News that are complementary to Real-Time -Optimized and Tick History data focus on three areas: research, backtesting and market surveillance.



Gaining insight: Analysis of news articles allows you to gain insights into factors driving market prices. Using this information can enrich research reports to support investment decision-making.

Analysing news: Discover which companies are mentioned in the news more often, whether they're discussed with a positive or negative sentiment, which companies are talked about together, as well as other company trends and patterns. This information can be used alongside market data to identify potential trading opportunities or potential risks such as possible M&As, partnerships and changes to supply chain relationships, which can influence strategies.

Supporting machine translation: This enables translation of news articles and prices from one language to another. Alongside market data, this information can provide additional insight into markets, including new and emerging markets.

Generating natural language outputs: Supports the creation of research reports tailored to your use cases, for example focused on particular companies or securities.



#### **Backtesting**

Developing predictive models: Correlating tick history data with news and other data, combined with machine learning forecasting models, enables development of more accurate predictive models for trading and investment decisions.

Modeling topics: By identifying the topics that are being discussed in news articles, you can identify themes driving market prices alongside market data insights, and further develop your trading strategies or investment decisions.



### Market surveillance

Ensuring compliance: Better understand the relationship between news data and market movement to develop resilient compliance strategies by identifying potential conflicts of interest.



### Systematic trading

Identifying market-moving events: Correlating tick history and market data allows you to identify news events that have a significant impact on market movements, enabling you to develop trading strategies that take advantage of these.



#### **Risk management**

Measuring news impact on market sentiment: Correlate realtime and tick history data with news sentiment data to measure the impact of news sentiment on sectors or specific RICs. Develop strategies that take advantage of changes in market sentiment and predict how blocks of the market may position their strategies so you can stay ahead.

Managing risk: By receiving notifications when certain events occur, such as stock price changes, or when a certain company is mentioned, you can connect these events with relevant market data to detect patterns and better understand the relationship between news and market prices. This can enable the development of more robust risk management strategies to identify potential risks, like supply chain, ESG, filings, regulatory and corporate actions.

## **Useful links**

Machine Readable News Tick History Tick History – PCAP Real-Time – Optimized

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