OptiRisk’s News Analytics Toolkit (NAT) is designed to provide the end user with a tool which extracts company-specific news data and market data to study news sentiment and enhance financial models. The NAT collects market data itself and also consolidates it, if available, with pre-processed quantified news sentiment data supplied by Ravenpack or Thomson Reuters. Each of these databases comprises news items covering around 30,000 companies.

Developed using MATLAB and uses MKSQLITE as internal database.

What is News Analytics?

News plays a key role in financial markets. The sources and volumes of news continue to grow. Companies are looking to use technologies that enable automated or semi-automated news collection, extraction, aggregation and categorization. Further machine-learning techniques are used to process the textual input of news stories to determine quantitative sentiment scores.

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Demos on request
Indices covered:

News data are company-specific and the end user is able to select the companies based on news. Companies listed in the following indices are covered: FTSE100, CAC40, DAX30, Eurostoxx50, Hang Seng, Topix, Sensex and Dow Jones 30.

Where can NAT be applied?

- Alpha Generation
- Enhancing existing Risk models
- High-Frequency trading strategies
- Asset Allocation, Fund Management and Portfolio Construction Models

Key Features

- NAT consolidates market data from alternative sources
- NAT processes news data feed from the major news analytics providers
- Sample approaches for enhancing of financial models are included.

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