

# ENABLING YOUR QUANT RESEARCH

BI-MONTHLY NEWSLETTER



The June 2021 issue of our quant newsletter is here. Enjoy discovering product updates, enhancements and insights that help you design better investment strategies and generate more alpha.

## Featured Updates

### Expanded Datastream content – dig deeper into Africa

Africa has made huge progress in recent years in developing critical infrastructure, telecommunications, digital technology and access to financial services for its 1.3bn people. With the World Bank estimating that over 50% of its inhabitants will be under 25 by 2050, Africa presents substantial opportunities for investors who can spot important trends and make informed decisions based on robust and timely economic data.

Refinitiv® Datastream® has global macroeconomics coverage to analyze virtually any macro environment, and better understand economic cycles to uncover trends and forecast market conditions. With over 14.2 million economic times series map trends, you can validate ideas and identify opportunities with confidence. [Discover African economic content](#) and [listen to our webinar: Economies In Recovery – Africa Outlook](#).

### ESG data to help you meet SFDR requirements

Are you on top of the Sustainable Finance Disclosure Regulation (SFDR)? The regulation introduces ESG disclosure standards for EU financial market participants, advisers, and products. It aims to minimize green washing and provide a transparent view into sustainability investment for the end investor. This means more disclosure on ESG issues for EU-based financial market participants.

In order to align with the regulation you need access to transparent ESG data. Refinitiv has strong coverage across the proposed SFDR measures. [Discover how Refinitiv can help you meet regulatory requirements](#) and [dig into the available coverage](#).

## Easily incorporate global sentiment data into your strategy

The StarMine MarketPsych Media Sentiment (MMS) model is a stock ranking system that provides a single 1 to 100 daily percentile ranking for over 16,000 global companies based on the MarketPsych Analytics. It provides company-level aggregated view of equity, business and management topics which matter most to the financial performance of the companies.

Coverage includes:

- United States: 6k companies
- Developed Europe: 2.5k companies
- Developed Asia: 2k companies
- Emerging Markets: 4k companies
- Japan: 1k companies
- Canada: 600 companies

Available on Refinitiv Quantitative Analytics, in the cloud, and FTP, the MMS model includes a global universe with historical data for analysis and can be applied to investment strategies, risk management, and the analysis of company and macroeconomic events. MMS complements the StarMine suite of equity models. [Learn more about the model >](#)

**Interested in discussing these updates with our team? [Contact us today](#)**

## Now in the cloud: sentiment data

MarketPsych Analytics convert the volume of professional news and social media into manageable information flows to help drive sharper decisions. Covering over 15,000 companies across 187 countries, it provides emotional indicators, fundamental perceptions including earnings expectations, interest rate forecasts, as well as buzz metrics that indicate how market-moving topics are being discussed across the web. It allows you to:

- Better identify changing market cycles
- Augment alpha generation strategies
- Improve risk models
- Forecast volatility
- Identify specific price drivers of an asset

Refinitiv MarketPsych Analytics are now available on Refinitiv Quantitative Analytics and via the Cloud. [Discover more about Refinitiv MarketPsych Analytics.](#)

## Learn more about data available from Refinitiv

Our data, your way. Browse our full data catalog and request more details on how to add different content sets to your workflow. [See the complete data catalog >](#)

## Investment Insights



### Adding sentiment to multi-factor equity strategies

Sentiment in news and social media is increasing seen as an invaluable addition to traditional investment signals. In our recent research, we place sentiment into the framework of multi-factor investment strategies and find that sentiment data can be used to seek additional return as well as to limit risk of investment portfolios. Discover how you can "avoid losers" and "pick winners".

[Download the whitepaper >](#)



### Does health and safety play a part in your investment strategies?

The research team at MarketPsych pulled together research on the relationship between workplace safety and corporate performance in homage to the World Day for Safety and Health at Work. Using our Refinitiv MarketPsych ESG Analytics, we see that companies with safe and happy employees outperform their peers in the public markets.

[View the Refinitiv MarketPsych ESG Analytics in action >](#)

## Upcoming Events

### Backtesting investment strategies using point-in-time data Thursday, June 3

[APAC/EMEA Time Zone](#) | [AMERICAS Time Zone](#)

Join Richard Goldman, Global Director, Sales Strategy & Execution at Refinitiv and Lawrence Johny, Senior Applications Engineer at Mathworks as they demonstrate how point-in-time data leads to more accurate backtests and more reliable results.

Attend this webinar to learn how to:

- Access data effortlessly from a cloud-based SQL data source
- Leverage the new Portfolio Backtest Framework to quickly prototype and assess trading strategies
- Visualize equity curves and performance metrics of multiple investment strategies
- Enable efficient collaboration with other stakeholders using self-explaining, executable scripts

## Previous Announcements and Support

Discover more of our recent data and product updates on [Destination Quant](#), our hub for interesting research and articles, new Refinitiv content initiatives, and trends in unstructured and alternative data.

[MyRefinitiv](#) is your daily go-to for product guides, videos and FAQs. Log in to access alerts, get support, access invoices and more.

Looking for 1:1 help or support? [Get in touch with our team](#) to talk to us about Refinitiv quant products.

## Your Feedback

We hope you enjoyed this month's issue. Do you have feedback or comments, or updates or initiatives you'd like to see more of? Let us know. [Reach out to our marketing team](#) and share your thoughts.

**Thank you.**

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Refinitiv, an LSEG (London Stock Exchange Group) business, is one of the world's largest providers of financial markets data and infrastructure. With \$6.25 billion in revenue, over 40,000 customers and 400,000 end users across 190 countries, Refinitiv is powering participants across the global financial marketplace. We provide information, insights and technology that enable customers to execute critical investing, trading and risk decisions with confidence. By combining a unique open platform with best-in-class data and expertise, we connect people to choice and opportunity – driving performance, innovation and growth for our customers and partners. Visit our website to learn more: [www.refinitiv.com](http://www.refinitiv.com)