OBRAIN

Brain Sentiment Indicator for Commodities

Product Summary

The Brain Sentiment Indicator for Commodities calculates sentiment and buzz for major commodities using public financial news from thousands of media sources, including both paid and free sources, collected through news aggregators.

The sentiment scoring technology is based on Brain LLM proprietary approach which has proven to be particularly effective at identifying key factors affecting supply and demand and evaluating the sentiment tied to these changes

For each commodity three metrics are provided using the news published within a given time interval:

1. The **volume** of news for the commodity.
2. The **buzz**, which measures the variation in the amount of news that are published for each commodity.
3. A **sentiment score for the specific commodity**, ranging from -1 to +1.

These metrics are calculated based on the news published within a given time interval. Three intervals are available; the previous day, the previous 7 days and the previous 30 days.

Technical Information

1. Financial news is collected every few minutes from thousands of sources through news aggregators, which monitor both paid and free financial media, as well as blogs, for each commodity.

2. The **Brain Large Language Model** evaluates the relevance of each news item based on specific labels related to supply and demand changes for the commodity under analysis. Each specific label (e.g., supply increase or demand decrease) is mapped to a corresponding sentiment score. This evaluation is based on the news headline. The LLM runs on Brain GPU cluster, ensuring full control over data privacy and model version management.

3. Each day, for every asset, news metrics are aggregated over various time periods to calculate both a buzz score and a sentiment score at the asset level. News repetition is taken into consideration during this phase.

4. The dataset files can be shared via FTP or an AWS S3 bucket. **Daily historical data starting from 2018** is available for testing.
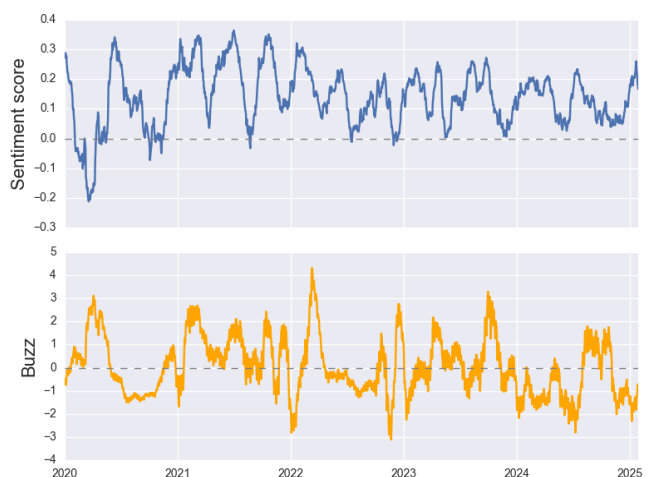
Last update: 27/01/2025

Some Examples

Examples of labeled news for Oil, along with their assigned labels from the LLM model and associated sentiment.

News Headline	Model Label	Sentiment
Indian Oil faces decline in Russian oil imports in 2024/25	decrease supply	POS
Kazakhstan announces ambitious plans for oil industries in 2025	increase supply	NEG
Oil Prices Slump as DeepSeek's Low-Cost AI Triggers Demand Concerns	decrease demand	NEG
Crude oil futures rise as Trump plans tariffs on other commodities	increase demand	POS
Oil: Bearish Technical Structure	negative generic	NEG
MIDF keeps optimistic outlook on oil sector despite volatile prices	positive generic	POS
Crude Oil Flow Improvers Market: Competitive Insights (2017–2023)	other	NEU

Aggregate sentiment and buzz for Oil over the past 30 days period. We note, for example, the peak in negative sentiment and high buzz during the early stages of the Covid pandemic at the beginning of 2020.

Contacts

BRAIN is a Research Company that develops proprietary signals based on alternative data and algorithms for investment strategies on financial markets.

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