

# Brain Sentiment Indicator

## Product Summary

Brain Sentiment Indicator monitors public financial news for about 7000 global stocks from about 2000 financial media sources.

The sentiment scoring technology is based on a combination of various natural language processing techniques.

The sentiment score assigned to each stock is a value ranging from -1 (most negative) to +1 (most positive) that is updated with a daily frequency.

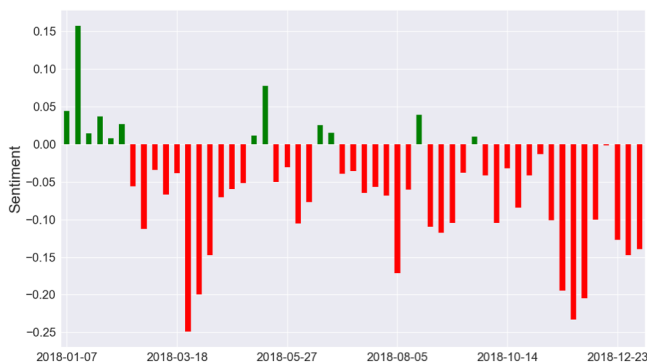
The sentiment score corresponds to the average of sentiment for each piece of news on two time scales; 7 days and 30 days.

## Methodology

1. Financial news are collected every few minutes from various financial media
2. Our engine assign a specific category to each piece of news (e.g. "patent win" or "contract lose") using semantic rules or machine learning classifiers. Each category has a predefined value of sentiment.
3. If the categorization fails a bag of words approach is used based on dictionaries customized for Financial news. The approach includes a strategy for negation handling.
4. Repetition of similar news is kept into account in the sentiment aggregation.

## Example for One Stock

The following graph shows the sentiment score for *Facebook Inc.* stock for 2018. To be noted the negative peak in March 2018 corresponding to a large flow of negative news regarding the "Cambridge Analytica scandal".



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## Covered Universe by Region

More than 7000 global stocks are currently monitored by the system. Specific stocks can be added upon request.

Region	Number of Stocks
North America	3375
Asia	2438
Europe	1003
South America	169
Oceania	124
Africa	84

## Delivery Frequency and API

The sentiment data for each piece of news is averaged on two time scales, considering the news of last 7 days and of last 30 days.

The data are exported daily and are available by 6.00 AM UTC on our FTP sever.

As additional service we also offer a sentiment API that takes a financial text as input and returns a sentiment score ranging from -1 to +1.

## Free Trial and Historical Dataset

As a free trial we provide approximately three years of history for a subset of about 3000 stocks and upon request a 30 days access to the daily report corresponding to the full universe.

## 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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