

EXPAND THE SCOPE AND DEPTH OF YOUR RESEARCH WITH EVENTS FROM NEWS, SENTIMENT ANALYTICS, AND MEDIA ATTENTION

RavenPack analyzes unstructured content from thousands of publications to extract information on entities with sentiment, and financially-relevant events.

WHY RAVENPACK?

- Uncover correlations, patterns, relevance and influences in time series using quantitative models across an unprecedented breadth of topics
- Leverage research-grade, highly-structured, 100% machine-readable alternative data
- Explore point-in-time records augmented with sentiment and media attention scores that let you study events as they unfolded
- Reach out to RavenPack’s team of data scientists and researchers ready to help you navigate the datasets and use cases
- The most detailed coverage of corporate, economic, societal, environment and political events, even unscheduled ones

DATASETS IN FIGURES

- **20+ years of historical data** with millisecond precision
- **25,000+ global sources** from premium news providers, regulatory and press wires, to thousands of online publications
- **300,000+ entities** referenced including
 - **90,000+ global, public and private companies** across all sectors
 - **160,000+ macro entities** such as places, currencies, persons, and organizations
 - **60,000+ products**, brands and services
- **7,000+ key business, geopolitical and macro-economic events** detected and enriched with sentiment and relevance scores



RESEARCH WITH RAVENPACK

[Intermarket Competition: Evidence from Trading Venue Short Sales](#)
M. Samadi (University of North Carolina)

[The Informational Role of the Media in Private Lending](#), (R. Bushman (University of North Carolina), C. Williams (University of Michigan), R. Moerman (University of Southern California))

[Corporate Use of Social Media](#),
M.J. Jung, J.P. Naughton, A. Tahoun,
C. Wang (New York University)

[Spreading the Word: Capital Market Consequences of Business Press Coverage of Management Earnings Guidance](#),
B. Twedt (Texas A&M University)

[Identifying Investors with Sentiment-based Investment Strategies and Predicting their Trading](#), S. Luo (Massachusetts Institute of Technology)

[When Sentiment Is News: The Polarity Pattern Approach](#), N. Babolmorad, N. Massoud (University of Melbourne)

[A Sentiment Analysis Approach to the Prediction of Market Volatility](#), J. Deveikyte, H. Geman, C. Piccari, A. Provetti (University of London)

[Firm-Level ESG News and Active Fund Management](#), L. Chen, Y. Chen (University of Exeter), A. Kumar (University of Miami), W.S. Leung (University of Edinburgh)

THE RESEARCH BENEFITS OF UPGRADING TO RPA 1.0

The following table illustrates the performance improvements of an example long/short strategy based on RPA 1.0 compared to the legacy RPNA 4.0 Full Edition for various capitalizations.

Statistics	U.S. LARGE/MID-CAP		U.S. SMALL-CAP		EU LARGE/MID-CAP		EU SMALL-CAP	
	RPNA 1.0	RPNA 4.0	RPNA 1.0	RPNA 4.0	RPNA 1.0	RPNA 4.0	RPNA 1.0	RPNA 4.0
Annualized Return	9.6%	7.7%	28.8%	22.9%	12.1%	12.6%	38.3%	38.1%
Annualized Volume	3.8%	4.5%	5.3%	5.9%	4.4%	4.9%	8.5%	9.9%
Information Ratio	2.5	1.71	5.45	3.87	2.74	2.59	4.49	3.87
Avg. Portfolio Size	199	173	199	174	107	91	52	40
Maximum drawdown	3.9%	5.1%	3.8%	6.6%	4.6%	4.4%	9.0%	10.4%
Turnover	84.2%	88.9%	90.9%	94.1%	84.8%	88.9%	90.3%	91.7%

AT-A-GLANCE: RESEARCH BENEFITS WITH RPA 1.0

ANALYTICS	RPA 1.0	RPNA 4.0
Historical Archive	21+ Years	21+ Years
Event Detection	6,895	2,064
Event Sentiment Score	✓	✓
Event Similarity Analytics	365 days	100 days
Event Relevance	✓	
Fact-level Tagging	✓	
Temporal Analytics	✓	
Related Entities	✓	
ENTITY COVERAGE	RPA 1.0	RPNA 4.0
Overall Entity Coverage	313,000+	175,000+
Companies	91,600+	34,000+
Places	138,700+	138,000+
Organizations	5,800+	2,500+
Currencies	1,400+	155+
Commodities	100+	80+
Positions	770+	300+
People	13,000+	
Products	61,400+	
Teams	280+	
Nationalities	235+	
COVERAGE	RPA 1.0	RPNA 4.0
Dow Jones newswires	✓	✓
Online Publications*	9,200+	3,600+
Blogs	15,300+	15,000+
Direct Regulatory & PR Feeds	✓	✓
FX Street	✓	✓
MT Newswires	✓	✓
Benzinga Pro	✓	✓
Alliance News	✓	✓
The Fly	✓	✓
Factset Estimates	✓	

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