

Enabling Your Quant Research

May 2022

Welcome to the latest issue of Refinitiv's quant newsletter. Enjoy our round-up of product updates, enhancements and research designed to help you build better investment strategies and generate more alpha.

Refinitiv launches Quantitative Analytics via Snowflake

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We are pleased to announce that Refinitiv Quantitative Analytics is now available via Snowflake's Financial Services Data Cloud.

Asset managers and hedge funds can now access our quantitative data alongside existing Snowflake vendor and proprietary data on Snowflake's Data Cloud, which is configurable to run across numerous AWS and Azure cloud regions.

"We are thrilled to be partnering with Snowflake, as we share the objective of making data more easily accessible and usable." said Austin Burkett, Head of Quantitative Analytics and Content. "Our clients require solutions that help speed and simplify the data intake and concordance process. Our Quantitative Analytics service is a trusted and longstanding offering in the market, and its delivery through Snowflake magnifies its value to our mutual clients." [Read the announcement >](#)

[Learn more: Refinitiv Quantitative Analytics >](#)



Solving data science challenges with our next-generation API

Data scientists and quants increasingly crave unique sources of high-value text. Refinitiv Real-Time Research API delivers financial research, entity IDs and other advanced metadata on over 1,200 research contributors in a unified data model. Refinitiv Real-Time Research API provides you with:

- One API access point to all entitled research
- Standardized schema and metadata formats across all contributors
- 50+ metadata formats across contributors
- Unique collection of 700+ open access contributed research available without external pre-approval

[Learn more: Refinitiv Real-Time Research API >](#)

Interested in discussing these updates with our team? [Get in touch](#)



Volatility and the Sharpe Ratio in COVID-19

Does the low volatility anomaly apply on stock returns during a pandemic? This paper investigates stock returns and the Sharpe Ratio in the United States and other geographic regions for different volatility portfolios for the period of 2020-2021. [Read the research >](#)



Inflation forecasting: the wisdom of the crowd vs. expert economists

Researchers at MarketPsych, a Refinitiv partner, recently investigated whether up-to-date references to price inflation in news and social media yield better inflation forecasts than the monthly consensus estimates. Their analysis revealed that the media-based forecast is indeed superior to that of the experts. [Access the analysis >](#)



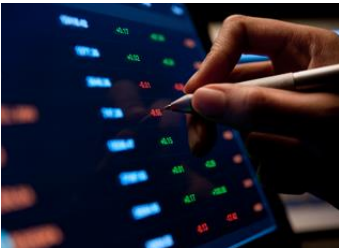
The value of alternative data: the case for media sentiment

The buzz around alternative data has increased considerably in the financial and investment community. This paper demonstrates the additional value alternative data sets provide to investors and presents a strong case as to why including alternative data in your investment strategies can lead to added wealth for your clients. [Download the paper >](#)



Examining the characteristics of momentum in media sentiment

Media reports can have both instantaneous and delayed impacts on stock prices. Research from MarketPsych provides insight into the relationship between price momentum in bull and bear markets across the globe in order to examine media sentiment momentum and future stock prices. [Review the research >](#)



Predicting earnings surprises with Refinitiv Workspace

On a recent webinar, our Director of Fundamental Research, Tim Gaumer, and Senior Research Analyst, TJ Dhillon, outlined how equity researchers can use our financial modelling solution, StarMine SmartEstimates, to get ahead during earnings season and identify with greater accuracy companies likely to beat or miss expectations.

Learn about the StarMine SmartEstimate and discover the broader suite of StarMine alpha-generating models and analytics available via our flagship solution, Refinitiv Workspace. [Watch the recording >](#)

Our data,
your way.

Data available from Refinitiv

Our data, your way. [Browse our data catalog >](#) and request more details on how to add additional content sets. Jump to:

- [Real Time Research >](#)
- [StarMine Smart Economics >](#)
- [StarMine MarketPsych Media Sentiment Model >](#)
- [I/B/E/S Estimates >](#)

Previous Announcements and Support

Missed the last newsletter? Access it [here](#). You can also discover more 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.

We hope you enjoyed this issue. As always, do [share your feedback](#) on what you'd like to see more or less of.

Thanks for reading!

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