

# Dow Jones News & Archives for Algorithmic Applications

The Deepest, Most Comprehensive Source of Market-Moving News for Proprietary Trading Models



You use a proprietary algorithm to mine quantitative data, but have been blindsided one too many times by news events that disrupted trading patterns. You suspect that the effects of past news events on securities and markets could be modeled to predict future movements, but you need a way to compile past news and pricing data into a database and build on it going forward. You need Dow Jones – a trusted news and information provider who tailors solutions to your business objective

## Dow Jones News & Archives for Algorithmic Applications

is the first product to enable the development of trading models that combine archival news and pricing data with real-time news and information. It can be used to create algorithms for a range of applications such as risk management, arbitrage, and pre-trade and post-trade analysis.

## Comprehensive and Well-Organized Resource

The historical news and data available through Dow Jones News & Archives for Algorithmic Applications is organized with the same content and metadata fields as the information you get in real-time feeds from Dow Jones Newswires, so you can easily map breaking news to archival data on a 24/7 basis.

The Dow Jones archive includes:

- 30+ year archive of Dow Jones data files going back to January 1986
- Market-moving news sources: Dow Jones Newswires – Providing coverage of all asset classes, reported from around the globe
- The Wall Street Journal – Select content from U.S., Europe and Asia editions
- Barron's – Select stories and features
- Metadata with date, time, headline, full story, company ticker symbol, and Dow Jones category codes
- News feed to maintain archives and support algorithmic trading

The archive is available in three delivery formats:

- Dow Jones News Mark-up Language
- Dow Jones Composite Feed (text-based)
- NewsML/NITF (an XML industry standard)
- Dow Jones will deliver the archives via CD, DVD or hard drive, depending on the amount of data involved.

For more information about Dow Jones News & Archives for Algorithmic Applications, email [algo@dowjones.com](mailto:algo@dowjones.com) or call 877-339-0352

© Dow Jones and Company, Inc. All rights reserved. REF54375

## Create a Test Model

To assist you in evaluating how this product can be used in developing proprietary trading models, Dow Jones will provide the following sample archives content:

- All Dow Jones Newswires real-time content for the week of October 3, 2005
- Flash, stand-alone headlines
- Complete stories with headlines
- Dow Jones Newswires coverage of all asset classes reported from around the globe

All stand-alone headlines and full stories with headlines over a 12-month period (September 2004 - September 2005) for three U.S. economic indicators:

- Initial Jobless Claims (weekly)
- PPI (monthly)
- Durable Goods (monthly)
- Document Type Definition

## When Speed and Depth Count Most – You Need Dow Jones

Dow Jones News & Archives for Algorithmic Applications lets you harness the respected intellectual capital that is the hallmark of Dow Jones. Clients who need an objective, real-time source of quality news and information – and need it ahead of the crowd – consistently choose Dow Jones, a trusted brand that delivers timely information you can trade on with confidence.