ALPHA API: Actionable Signals for Algorithmic Trading

New technologies. New catalysts. A whole new tool for capturing alpha.

Machine-readable technologies have forever changed the way stocks trade. Individual asset prices are increasingly more susceptible to news, rumors, TV mentions, and Twitter posts. So what does it all mean? It means that this new trading environment requires a new approach. And new tools for capturing alpha.

Which is where we come in.

To help you react to these opportunities, we've developed the NewsHedge ALPHA API, a self-learning technology that's able to uncover notable price and volume velocities happening within individual assets, including velocities occurring instantly (milliseconds), or over a few minutes.

MACHINE LEARNING TECHNOLOGIES
Understanding the past to help predict the future.

NewsHedge leverages self-learning, self-adjusting, proprietary algorithms to continuously track and rank tick data for 6,000+ individual assets. NewsHedge uses this complex grid of historical price and volume data and compares it to how an asset is currently trading in real time. By comparing how an asset traded in the past to how it's currently trading, NewsHedge is able to earmark anything that is notable or unusual.
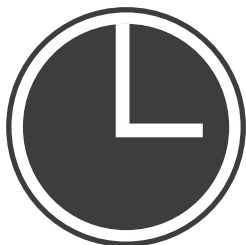
REAL-TIME TICK DATA
6000+ individual assets
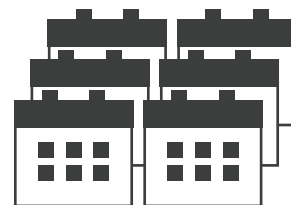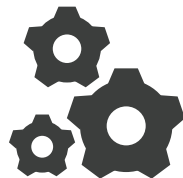
HISTORICAL TICK DATA
Milliseconds through 30 days

NewsHedge averages 47 unusual trading alerts per day. Over half are tied to market-moving catalysts.

- 58% of these events move greater than 3% by market close
- 18% of these events move greater than 5% by market close
- 6% of these events move greater than 7% by market close

ACTIONABLE SIGNALS TO POWER YOUR STRATEGY

The NewsHedge ALPHA API solution gives firms reliable, actionable signals to help power algorithmic trading, quantitative analysis models, big data mining solutions, and trend analysis systems. Use it in conjunction with machine-readable news and sentiment signals, or leverage other outside datasets for determining context, mispricing probabilities, or momentum strengths.

QUICKLY DEPLOY YOUR STRATEGY

The NewsHedge ALPHA API is not only easy to use, but it can help save on development costs, IT overhead, system resources, and headaches surrounding daily system updates and continued maintenance.

PRODUCT HIGHLIGHTS

- True, real-time (milliseconds) intra-minute reporting
- Customizable to suit your specific needs
- Fast, direct TCP connection bypassing any web protocol latencies
- Architecture independent
- Available in C, C++, Objective-C, Python, Java, .NET, Ruby, PHP, and more
- Separate server push and query protocols
- Bloomberg FIGI asset classifiers

TAKE THE NEXT STEP

To learn more about how we can help your firm react more quickly to market-moving events, visit www.newshedge.com or contact our team at sales@newshedge.com.

To review real-life examples, visit blog.newshedge.com.

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