

UlakFin - Crude Oil Sentiment Case

Utilizing Market News for Optimizing Crude Oil Trading

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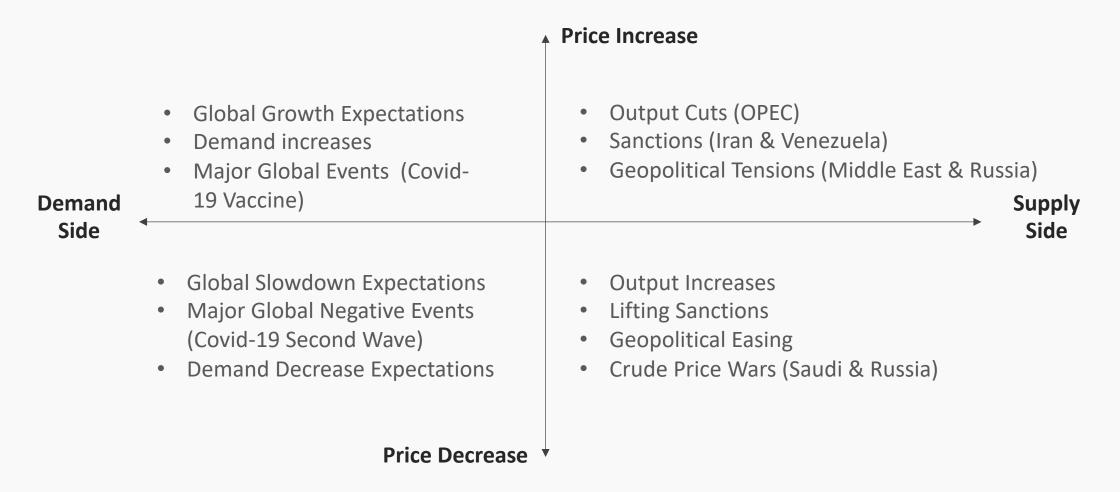
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CRUDE OIL CASE

Sentiment Problem: Minimizing Risks & Capturing Opportunities During Volatile Market Events

Some Events Impacting Crude Oil Prices



Sentiment Problem: Supply side event sentiments mostly creates opposite effect on oil prices

News Headline / Detail	Туре	Sentiment	Expected Impact
Libya's NOC says output shut down at El Feel oilfield	Supply	Negative	Positive
Global Oil Demand Set to Drop First Time in Decade on Virus	Demand	Negative	Negative
Gulf OPEC not planning extra voluntary oil cuts beyond June: sources	Demand	Positive	Negative
OPEC+ panel calls for more oil cuts on coronavirus impact: Algeria	Demand	Negative	Positive

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Our Approach: Utilizing news data for future price predictions

Predictive Modelling **Decision Support** Trading **Events Affecting Crude Oil Prices** Sentiment & **Detection** Buy & Sell Signals odelling Output Cuts (Increases) Event Oil field attacks New oil field explorations Trends Affecting Crude Oil Prices Global Slowdown (or Growth) Newsfeed Relevant Buy & Geopolitical Tensions (Middle East, Mediterranean etc.) Sell Coronavirus Exposure

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Our Approach: Tailor-made solution for specific case

Determining sources & News Crawling

Custom Classification

Sentiment Scoring

Relating Sentiments to Prices

Apply relevancy score thresholding

Filtering out the first noise

Classify news/events according to supply side/demand side

Supervised/unsuper vised learning

Develop specific sentiment scoring models to each class

The best model goes

Model the relation between the day's, weeks and months news sentiment and oil prices

Iterate back to developing classes

Our Solutions:

Smart Newsfeed – Customized Sources, Smart Filters

Smart Event Analytics – Smart Event Classification, Event Metrics

Sentiment Analysis – Customized Models, Finance Focused

News Impact Analytics – Impact Magnitude Score

Customized End to End Algorithmic Trading Solution

News Sentiment Dashboard: Screenshot



Thank You!

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