

Title:

Using Big Data to trade macro assets

Abstract:

We discuss the types of unusual datasets which are available for trading purposes. We define the difference between unstructured and structured datasets. We also give a case study of using Big Data, creating macro economic sentiment indices from RavenPack news data, showing how they can be used to trade bonds and FX. Lastly, we give a short demo in Python, showing how it can be used to visualise large amounts of data.