Innovation Case Study:

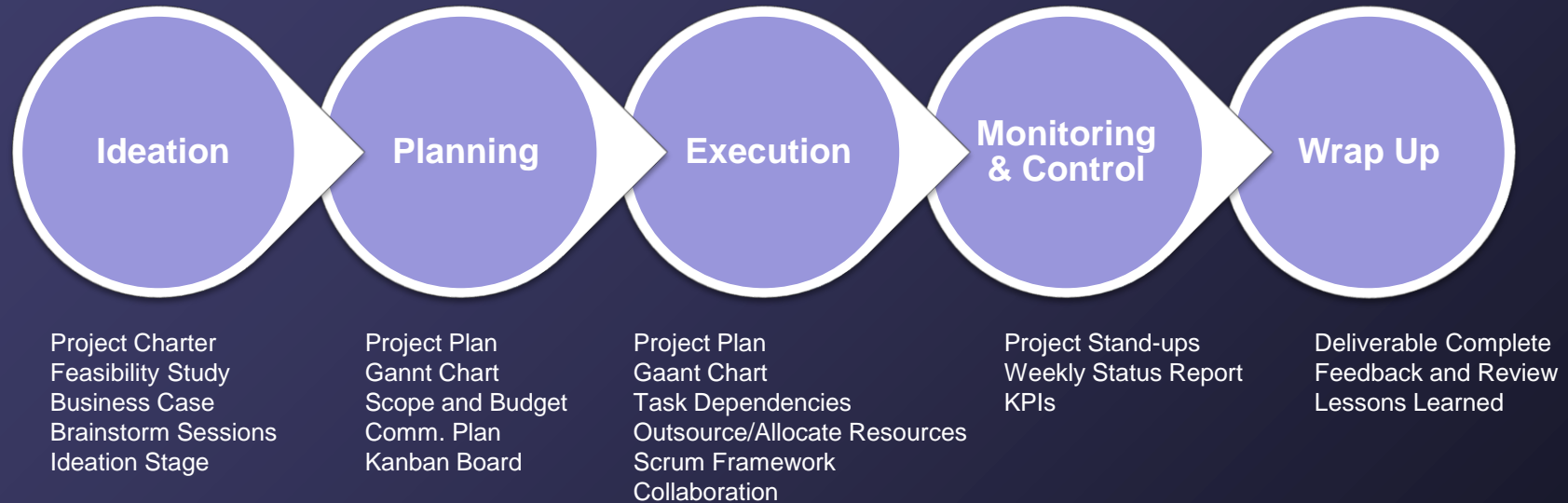Kintaro Capital Trading Bot Project

By Vakeesan Mahalingam, CFA

The Primary Objective:

Be able to use an algorithmic trading bot for the active management strategy that will be deployed for xx% of the Kintaro Digital Innovation Funds' total Asset's Under Management (AUM)

Master Framework Used For The Project

Ideation

Planning

Execution

Monitoring & Control

Wrap Up

Project Charter
Feasibility Study
Business Case
Brainstorm Sessions
Ideation Stage

Project Plan
Gannt Chart
Scope and Budget
Comm. Plan
Kanban Board

Project Plan
Gaant Chart
Task Dependencies
Outsource/Allocate Resources
Scrum Framework
Collaboration

Project Stand-ups
Weekly Status Report
KPIs

Deliverable Complete
Feedback and Review
Lessons Learned

Ideation

❖ Having spent 8 years in the asset management industry and a year prior in crypto trading, I had a solid understand for what functionality was required to be built out in various phases if existing tech stacks could not provide a custom solution

❖ Brainstorm with the team to cover various perspectives, step beyond obvious solutions, increase innovation potential of a trading bot that could potentially be packaged and sold to other Investment firms, while being utilized for our own daily trading needs

❖ Create volume and variety in uncovering innovative solutions by leading discussions and dumping all obvious solutions on a whiteboard, to drive the team to think deeper and think beyond the obvious
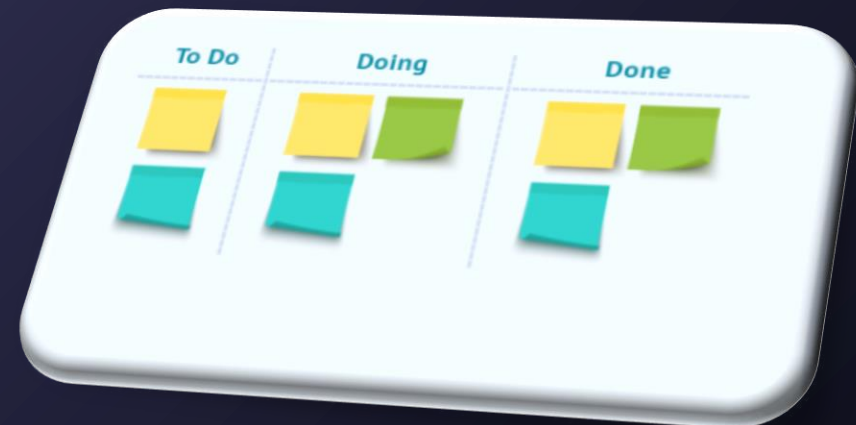
Planning

Worked closely with our CTO to develop a project scope document outlining the items below:

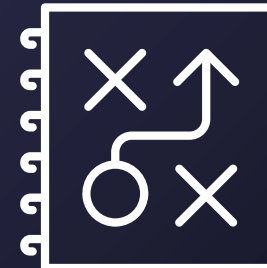|		
Project Name	Assumptions	Key Roles
Executive Summary	Constraints	Executive Sponsor
Background	Evaluation Criteria	Project Manager
Project Scope (High Level)	Risks	Business Experts
Project Objectives	Rewards	Technical Experts
Deliverables	Budgets	Signature Lines –
Organizations	Schedules (Due Dates)	Sign Off "Charter"
Interfaces Required	Team Readiness	

Planning

❖ Lead the discussion around project scope with the Investment Committee, CEO, and development team to ensure critical functions could be delivered on time with additional functionality to be rolled out in later phases

❖ Work closely with the CEO to determine budget constraints and offer innovative solutions like using freelance workers, outsourcing noncritical functions to remote dev teams, and utilizing existing tech stacks as a base framework

❖ Developed a Kanban Board with our junior analysts using Trello and a Gannt chart to determine initial project timelines

Execution

❖ Developed the trading conditions and conducted the portfolio strategy backtests for the trading bot

❖ Delegated and outsourced a variety of tasks, creating spec docs for each item with our CTO to ensure all bases were covered and to ensure efficiency of outsourcing

❖ Joined the agile frameworks as a stakeholder used with our dev and analyst teams to make sure project scope was not sacrificed and influence the product development with our PO

❖ Lead the roadblock discussions during various phases of execution to find innovative solutions to work around problems as they presented themselves

Monitoring & Control

Wrap-Up

❖ Trading bot delivered on time coinciding with fund licensing timeline

❖ Project Scope was narrowed to meet the deadline due to issues with existing tech stack customization and budget constraints

❖ Bells and whistles were scoped into 3 further phases to continue development on expanding trading bot functionality

❖ Key lesson learned was having a backup plan for missing personnel (sick, vacation, etc.) as most delays were caused by lack of staff

Thank you !