9.1: Non-technical Trading Manager Report

The trading strategy provided is based on the recent price action and volatility and is getting updated over time. The back-test of the strategy shows relatively good results in terms of the hypothesised profit/loss in the case the strategy has been applied.

Based on the results, we are going to implement the strategy on a small portfolio. The strategy gets the price action as the input and sends buy or sell signal based on its built-in model.

It is important that appropriate set-up is implemented to use the buy/sell signal in “real-time” and record the corresponding time and price for further evaluation. These signals have to be applied automatically and without any subjective bias. Finally, it is important to make sure the strategy is on-line and is getting fed with the data during the market operation. Likewise, please make sure that the output of the strategy is getting shared with the strategy design team.

In the case of noticing any problematic behaviour by the strategy, please consult with the quantitative analyst in-charge for any necessary action. In such cases, most probably, the design team would contact with you in advance for the necessary course of action.