

Trading Strategy Document - TrendTracker Ltd.

Core Trading Strategies

Momentum Trading

Our primary strategy focuses on identifying and capitalizing on strong market trends. We use technical indicators including: - Moving Average Convergence Divergence (MACD) - Relative Strength Index (RSI) - Volume Weighted Average Price (VWAP)

Mean Reversion

Secondary strategy targeting temporary market inefficiencies through: - Bollinger Bands analysis - Statistical arbitrage - Pair trading opportunities

Risk Management Approach

Position Sizing

- Maximum position size: 5% of portfolio
- Scaling in/out methodology
- Correlation-based position adjustments

Stop Loss Strategy

- Technical stops based on ATR
- Time-based stops for mean reversion trades
- Trailing stops for trend following positions

Portfolio Risk Controls

- Maximum portfolio heat: 15%
- Sector exposure limits: 25%
- Geographic diversification requirements