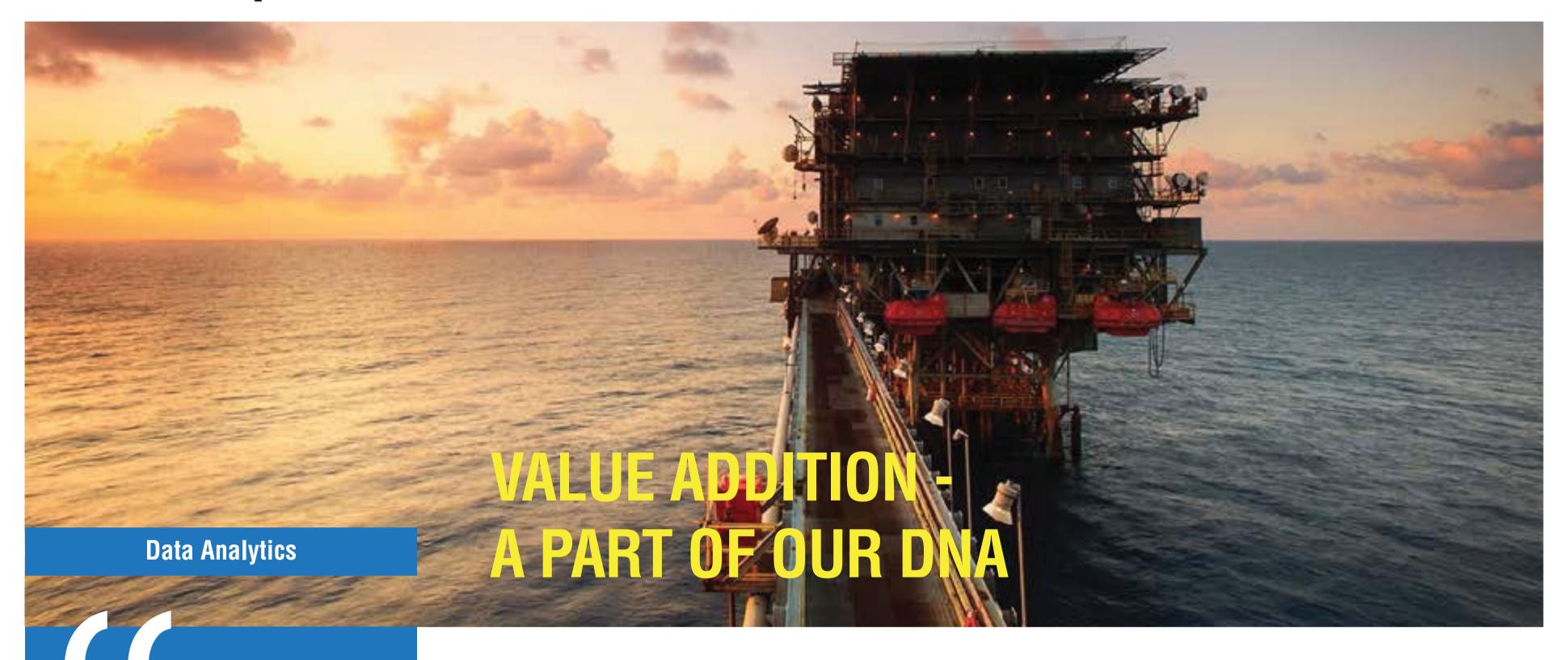
Metamorphosis



Task:

Analyse future oil contracts (WTI) based on a trading philosophy

- A group of non-tech savvy high frequency traders using proprietary trading models based on spread and butterflies
- Collected historical trading data and built statistical models based on trading philosophies
- Solution involved deploying an automated self-service model for daily analysis
- Cost saving for client by avoiding need for daily manual analysis through expensive analysts

Discovery:

Manual daily analysis is expensive and counter productive

Solution:

A self-service model for future analysis to save time and cost

