



Data Analytics

VALUE ADDITION - A PART OF OUR DNA



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