

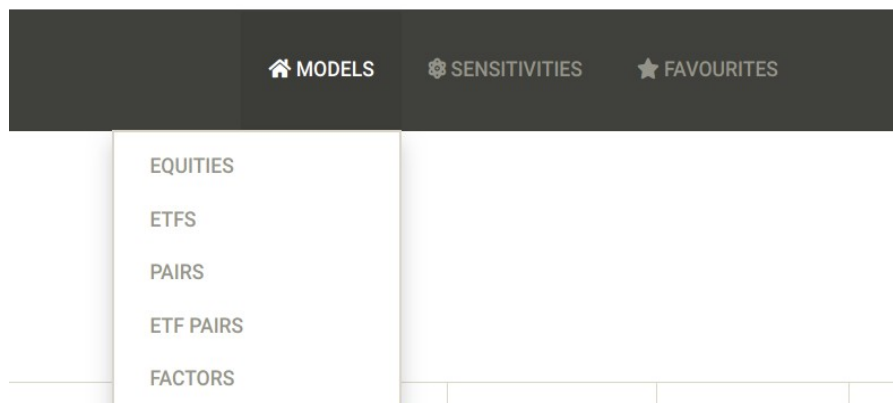
Current Functionality

The website currently has a simple navigation system using a top navbar:



Here the user can select between three main page types (models, sensitivities, favourites), and for each of those can toggle between different model types (250D, 83D, 42D) which changes what content is loaded.

The three buttons on the right each have a dropdown menu, which directs the user to load only content specific to the subsection chosen. This system can be changed, but it should be simple for the user to navigate to, eg the 250D->models → pairs page, or the 83D->sensitivities → etfs page.



Models Page:

The models page is a table that lists different properties of the models in the system. Below we have edited the page to remove the model and column headers.

Each column is sortable. We will be increasing the number of columns and so the page should be designed to allow for expansion.

Currently we have filters for two columns, however we want to be able to filter most columns. We envisage that this would be a pop-out overlay from the side (or similar) so that it doesn't take up a lot of space.


The user should be able to add models to a favourites list from this page.


QBOSS


250D

83D

42D

 MODELS

 SENSITIVITIES


 FAVOURITES

Quality

Threshold:-10

Abs. Stat

Threshold:-10

 EXPORT

ID▼	Sector	Time	Quality	Stat 1	Stat 2	Stat 3	Stat 4	Stat 5	Stat 6	Stat 7	Stat 8
Model 1	Materials	2019-07-03 12:15:00.000	30.2288	2.01574	23.305	-0.149368	22.3054	4.63714	0.945706	2.81949	2.60858
Model 2	Industrials	2019-07-03 12:15:00.000	32.8694	0.87307	32.185	-0.0336927	33.9911	11.5693	-0.472968	-0.830458	6.80646
Model 3	Consumer Discretionary	2019-07-03 12:15:00.000	1.66002	-0.569222	159.814	0.0252328	172.616	10.2875	-0.750396	-0.385309	4.69146
Model 4	Information Technology	2019-07-03 12:15:00.000	45.6856	0.412148	202.488	0.00849232	205.834	11.9094	-0.137913	0.449595	3.85106
Model 5	Information Technology	2019-07-03 12:15:00.000	75.7733	7.06728	188.605	0.016913	181.665	3.82241	0.981019	1.29847	3.34927

Favourites Page

This page has the same layout as the models page, however contains only the models the user has selected as a ‘favourite’.

Sensitivities Page

The Sensitivities page is a different table. In this case for each factor we list a set of models and some statistics quantifying their relationship. As above we have removed the names of the models/factors. There are ~ 50 factors and ~ 1000 models.

We do not currently have a way to show only the factors that the user may be interested in. This could be an overlay that lists all the factors that are present in the system (~ 50) and allows the user to select those they want listed in the table.

As before this information should be sortable in the table, with filters on all the numerical column values.

Factors250D83D42D

MODELSSENSITIVITIESFAVOURITES

Stat 1 Threshold

-10

Stat 2 Threshold

-10

Stat 3 Threshold

-10

EXPORT

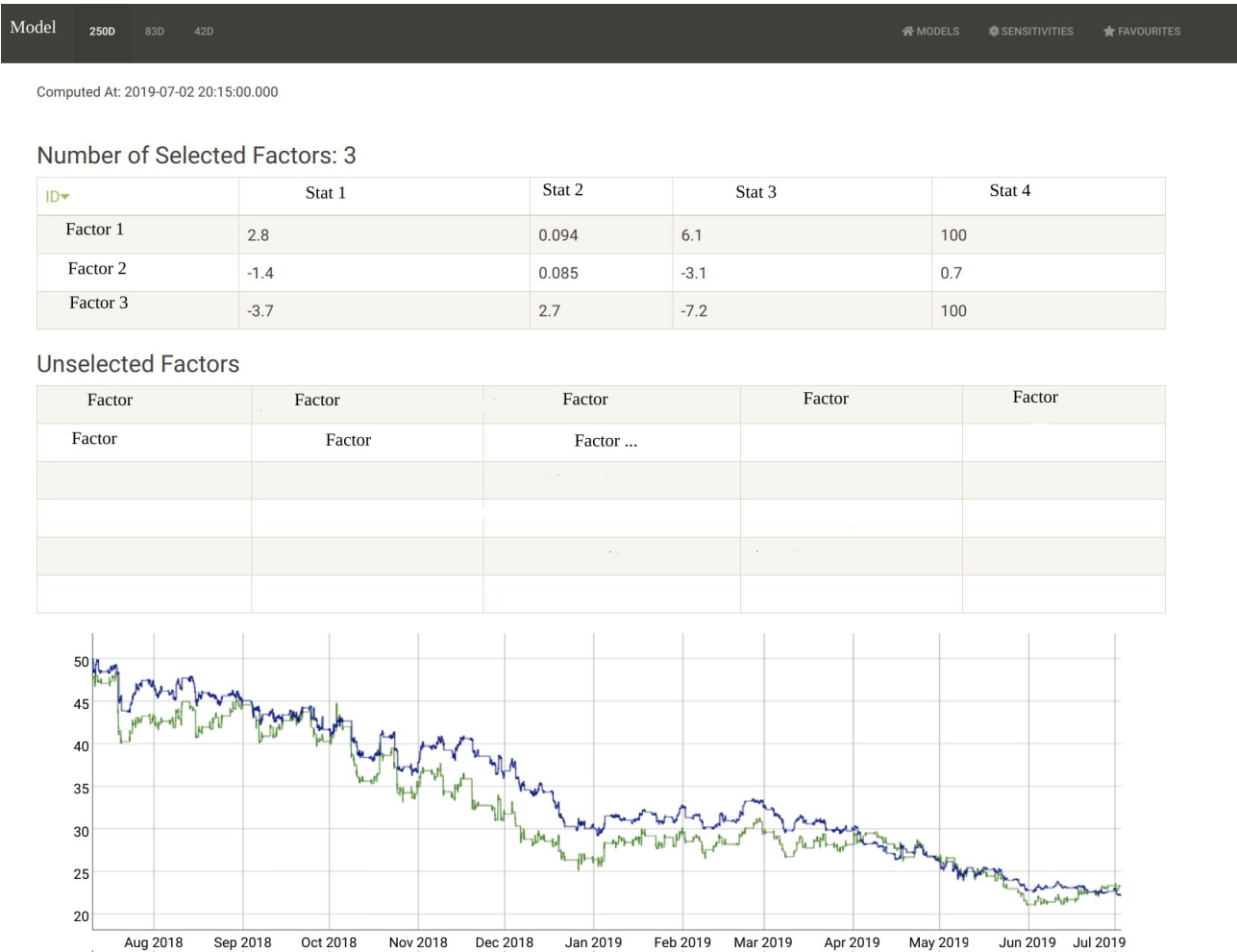
Factor	ID	Sector	Stat 1	Stat 2	Stat 3	Stat 4	Stat 5	Stat 6
Factor 1	Model 1	Materials	-1.4	0.1	-3.1	0.7	30.2	0.9
Factor 2	Model 1	Materials	2.8	0.1	6.1	100	30.2	0.9
Factor 3	Model 1	Materials	-3.7	2.7	-7.2	100	30.2	0.9
Factor 1	Model 2	Industrials	2.8	0.2	2.7	0.5	32.9	-0.5
Factor 2	Model 2	Industrials	0.8	0.3	2.5	0.5	32.9	-0.5

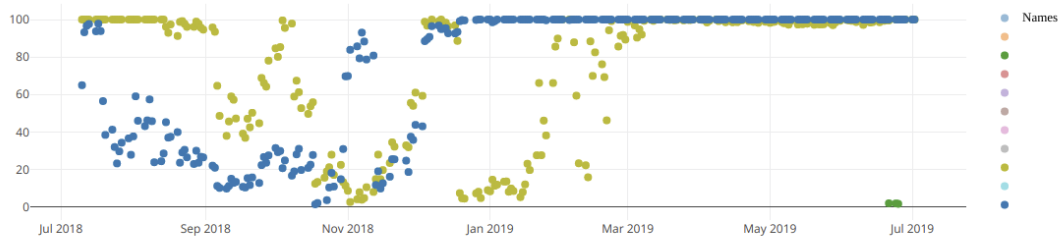
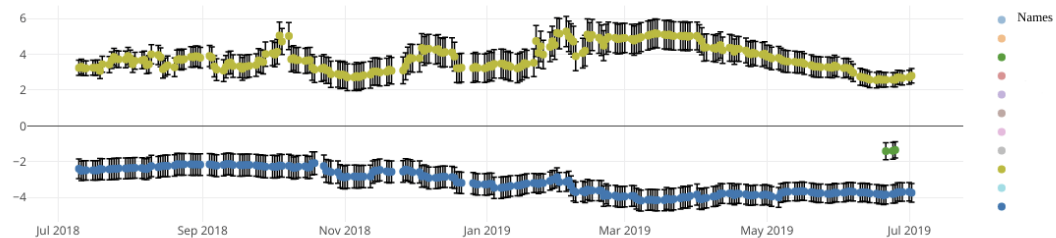
Detail Page

In either the models or the sensitivities page, clicking on the model name takes the user to a details page for that model. This includes two short tables, as well as several charts.

Clicking 250D, 83D or 42D loads the different versions of the model, and in the final design easily moving between these should still be possible.

In all the charts the user can hover over any point to see a value overlay.





Portfolio Page:

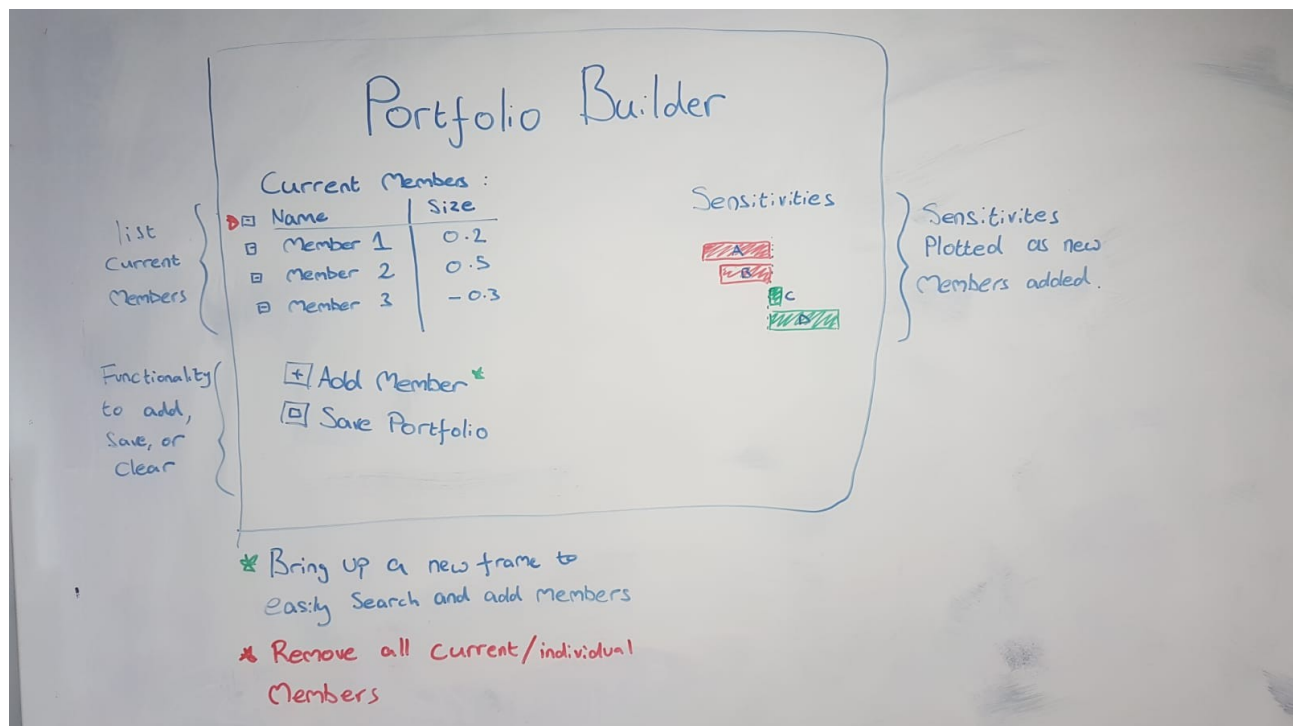
This page should be directly accesible from the header navigation.

The page will allow users to add members to a collection, and will display a bar chart summarising the properties of the collection.

The user should be able to add members. This should bring up a search frame from which members can easily be selected. Users should also be able to save the collection, which can then itself be selected as a member from the search frame.

When adding a member the user also needs to specify a size (a positive or negative value) which should be listed alongside the members in the table.

The chart will update automatically every time a new member is added. Each row in the chart will have a name and value associated with it which should be clearly visible.



Backtest Page:

The backtest page will allow users to select a model, or set of models (as a saved collection).

There will be two 'modes' of operation (named 'mode 1' and 'mode 2' in the parameter pane), which will toggle what options the user has when entering parameters.

This user can input values for the parameters, whose number and names will vary.

The user should be able to select a model from the same format search pane as used in the portfolio page. The parameters can be displayed in an overlay page that can be hidden after the 'run' button has been pressed to allow more space for the results.

After the run button is pressed the page will output:

i) a line chart, however we may want to add other plots to the page in the future, and so the layout should accommodate for a further 1 – 2 figures.

ii) Text in the form of statistics with approximately 12 entries

iii) A table of trades with up to ~ 1000 rows and approx 4 columns. As with other tables this should be sortable.

