

Case Study: Leading Australian Superannuation Fund

“SigTech enabled us to backtest and deploy new systematic trading strategies in record time. Now, our fund has cutting-edge in-house quant capabilities enabling the team to create maximum value for clients, without paying third-party fees.”

Senior Systematic Macro Trader

Background

New regulatory changes incentivise AUS superannuation funds to bring previously outsourced, high-fee investments, in-house.

As one of the largest superannuation funds in AUS, the team decided to bring systematic capabilities in-house and invest directly.

The fund was looking to test new trading ideas as fast as possible, to enable a senior analyst responsible for systematic macro strategies, who had been hired recently

The seasoned quant team had previous experience of building an in-house research platform and knew that it would take years to build. Therefore decided to take advantage of an existing SaaS platform, such as SigTech

Implementation

SigTech provided the quant team with all necessary data, research tools and best-in-class backtesting engine - instantly accessible via the cloud

Over 300+ pre-built and customizable strategies allowed the team to quickly backtest their new trading ideas

Access to clean and validated data, readily available, including intraday minute bar prices for FX and futures, as well as options

Built-in production environment for instant strategy deployment and live trading

Result

Within two months the entire quant team was fully up and running, testing and deploying new trading strategies

Thanks to the available source code of existing strategies within the SigTech platform, the team was quickly able to extend the backtesting of highly sophisticated strategies

As a cloud-hosted service, SigTech was fit for purpose from day one, without the need for time consuming in-house development

The SigTech production environment allows for strategy deployment before it goes into actual live trading to monitor performance and potential slippage