

# Case Study: Leading Global Pension Fund

## Background

In its quest to improve cost efficiency, reduce reliance on external product providers, and to respond to new regulatory changes, the pension fund wanted to bring previously outsourced, high-fee investments, in-house.

As one of the largest pension funds in the region with an AuM of \$130bn, 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 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 and functionalities allowed the team to quickly backtest their new trading ideas

Access to clean and validated data, operationally ready, including intraday minute bar prices for spot FX and futures across all liquid asset classes, 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

## About SigTech

SigTech offers quant technologies for global investors and data owners. Cloud-hosted and Python-based, SigTech accelerates the data-driven investment process, from research to live trading. The platform integrates an industry leading backtesting engine with clean, validated data across asset classes. SigTech eliminates the expensive upfront costs of infrastructure build-out, giving clients an edge in alpha generation from day one.

The SigTech platform was originally built over eight years ago to manage systematic investments at Brevan Howard, which remains a SigTech client today. After the spinoff into an independent company in early 2019, the team has grown substantially and established SigTech as the leading provider of quant technologies.