

Real world example

With highly experienced team of Samssara, any rule-based trading strategy can be automated, as the following real-world example demonstrate

Client

Hong Kong Based Hedge Fund

Objective:

Building a single unified long short factor model that could work consistently in Hong Kong stock market

Our Services & Approach:

Building the HK unified factor model was to identify key technical and fundamental factors which have been working consistently in the HK market irrespective of the bull or bear market cycles. The second objective was to identify what weight ages each of the individual factor shall carry so that the overall portfolio consistently generates superior alpha. The third objective was to come up with a single unified factor which was a combination of several factor and can be used to rank the stocks from 1 to 1000

Value Delivered:

- Identified key technical and fundamental factors & monthly rebalancing of stocks
- Factor identification through multiple valuation factors
- Short listing non-correlated high performing factors
- Lateral Z-scoring of factors
- Finding single unified factor
- Data sampling

Result:

- Model working overall in most of the market environment and is not biased towards momentum, mean reversion or value/growth market environments

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