



## Predict the Price Movements of Financial Instruments

### Problem

Our clients are one of the top 20 alternate asset managers in the world and a boutique quantitative hedge fund, who wants to ascertain price movements of Germany and UK fixed income instruments. The client also needs to construct an optimum investment portfolio across various trading strategies deployed across asset classes.

### Solution

We gathered data on over 180 macro, micro and technical indicators which have varying degrees of impact on prices of fixed instruments. Using these indicators on 15 to 20 years of historic data, we were able to develop various models that predict positive or negative price movements of the securities, The model's prediction accuracy was greatly improved when the methodology in our "AmplifyD" platform evaluated hundreds of thousands of intermediate models before choosing a final one.

### Impact

Our predictive models have been implemented by our client and have generated profitable trading signals in the last few years. Our portfolio optimization methods helped to allocate capital across various trading strategies keeping in mind different financial risk constraints at the security and portfolio level.