

Trader Spotlight: Koko

Client Since 2015 — Systematic Trader, Full Time

Background

I graduated from Engineering School in '96 and joined the Quantitative Strategies Group @ Morgan Stanley which was part of their Institutional Equity Division. I left after 3 years and started a small quantitative hedge fund that specialized in various arbitrage strategies, but primarily focused on long-short equity strategies and market-neutral equity strategies. While our principle fund was able to weather much of the market-neutral carnage of late 2007, I opted to liquidate the fund and transition to a small family office which focused on quantitatively focused short-term directional asset bets. I've been trading in this space ever since.

History with InvestiQuant

I've been a client since 2015. I'm always looking for unique datasets / approaches in the quant space, to see if they might compliment or enhance my current portfolio of strategies. IQ fit the bill and clearly stood apart from the competition. *I've remained a client for 3 principle reasons: 1) Their raw data has added alpha to my strategies, 2) Their ever-evolving product offerings, 3) Their staff.*

How I Use InvestiQuant

I'm a full-time systematic trader. For liquidity reasons, the primary market that I trade is the ES.

I utilize IQ's raw data to generate opening gap trades as well as breakout and fade trades throughout the day. I would characterize these as "black box" trades. I trade my own systematic strategies and I've utilized IQ's raw data to overweight / underweight some of these strategies depending on if the data leans with or against my systematic trades. I've used Discover to back-test well over 10,000 setups across many different factors. From this, I've created many standalone trades, about 300-400, that can be generated daily.

In a nutshell, I utilize a multifaceted systematic approach that relies on my own inputs as well as the raw IQ data and my researched Discover trading setups across a multitude of factors.

Advice for Traders

As far as the value of IQ and Discover, given the price, there is no comparison on the Street. It's not even a discussion. Discover is a dynamic back-testing tool that is continually adding depth to its offerings. The IQ data sets, alone, offer tremendous value and have added alpha from day 1.

My advice to new clients would be patience. There's a ton to digest. For the quantitatively inclined, it's like being a kid in a candy shop.