Quatamental Trading with Machine Learning

IPO Lockup Expirations

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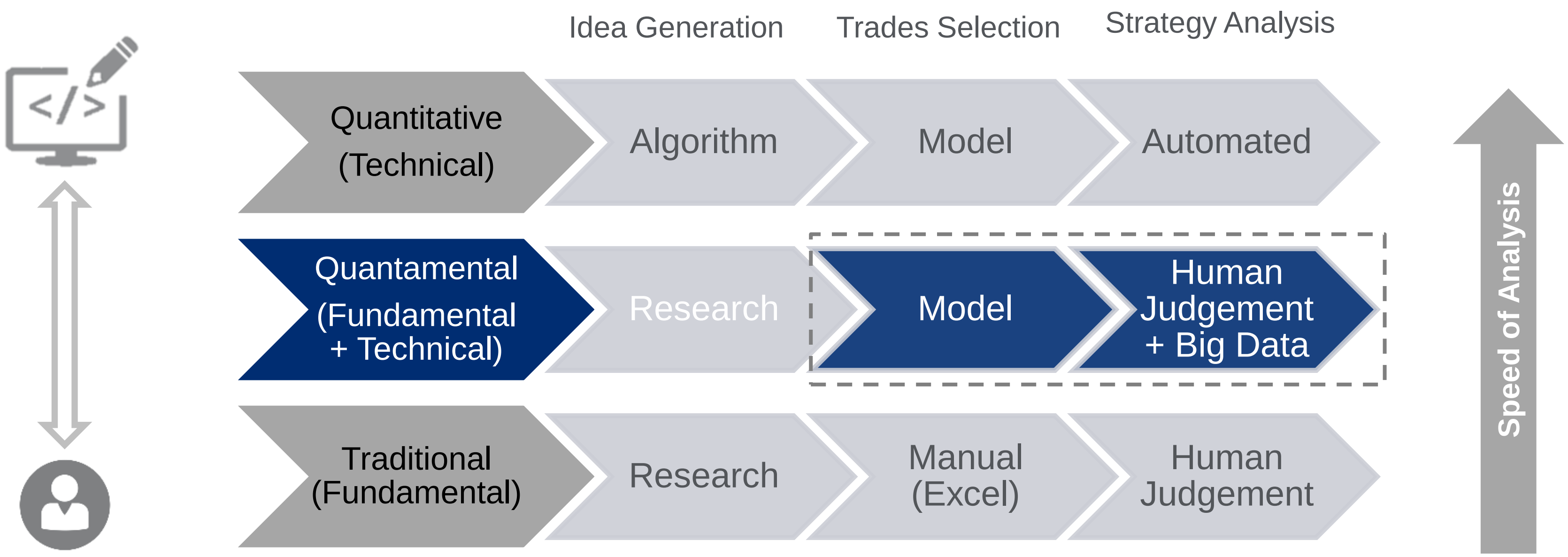
Project Overview

An interactive platform to add quantitative methods in the traditional investment process (“Quantamental”)



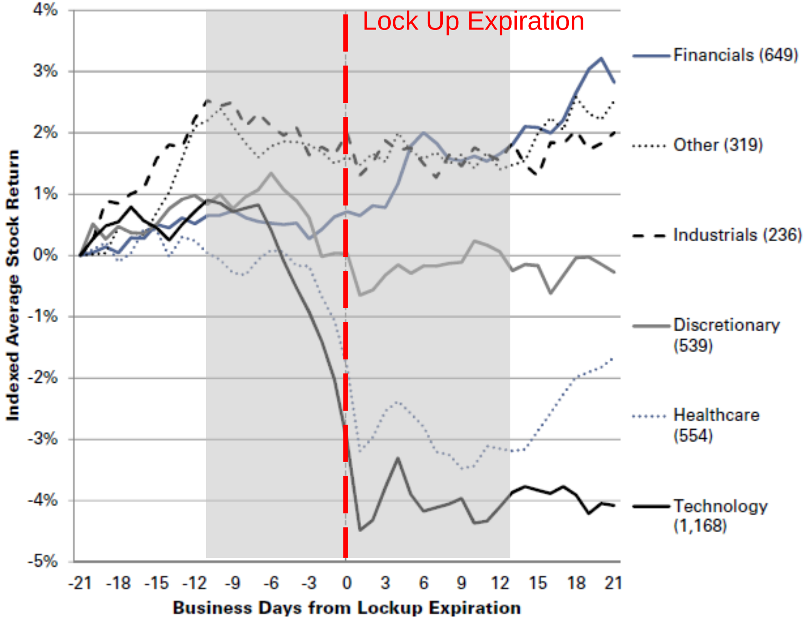
Data – IPO Lock Up Expiration

Thesis: Stock prices tend to drop around lock-up expiration from increase in supply

Goal: Find best buy and sell points around lockup expiration

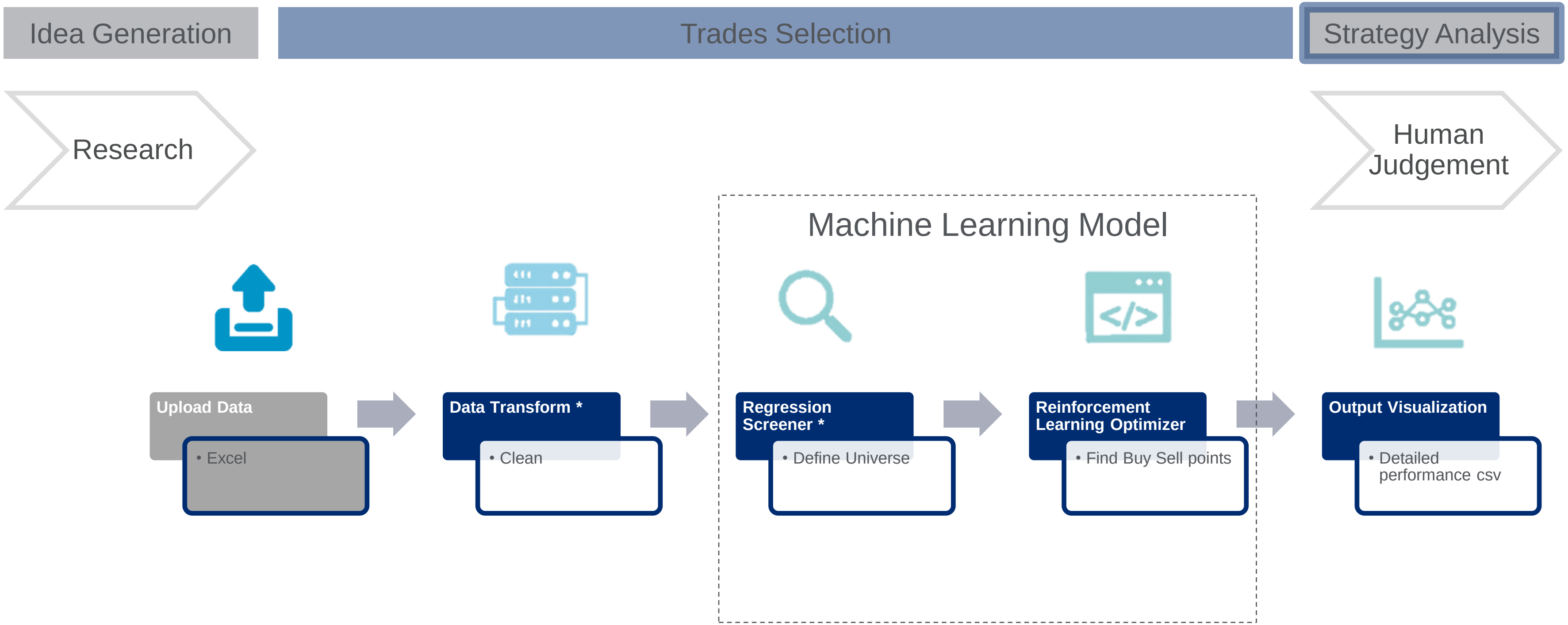
- IPO Lock Up Expiration: when large shareholders and insiders are allowed to start selling shares (90-180 days following IPO)
- Data: ~1000 IPOs over 8 years
- Factors:
  - Fundamental
  - Technical
  - Other

Average indexed Stock Return around IPO lock-up expirations by Sector



Data Science Pipeline

End to end pipeline that integrate seamlessly with existing Excel based processes

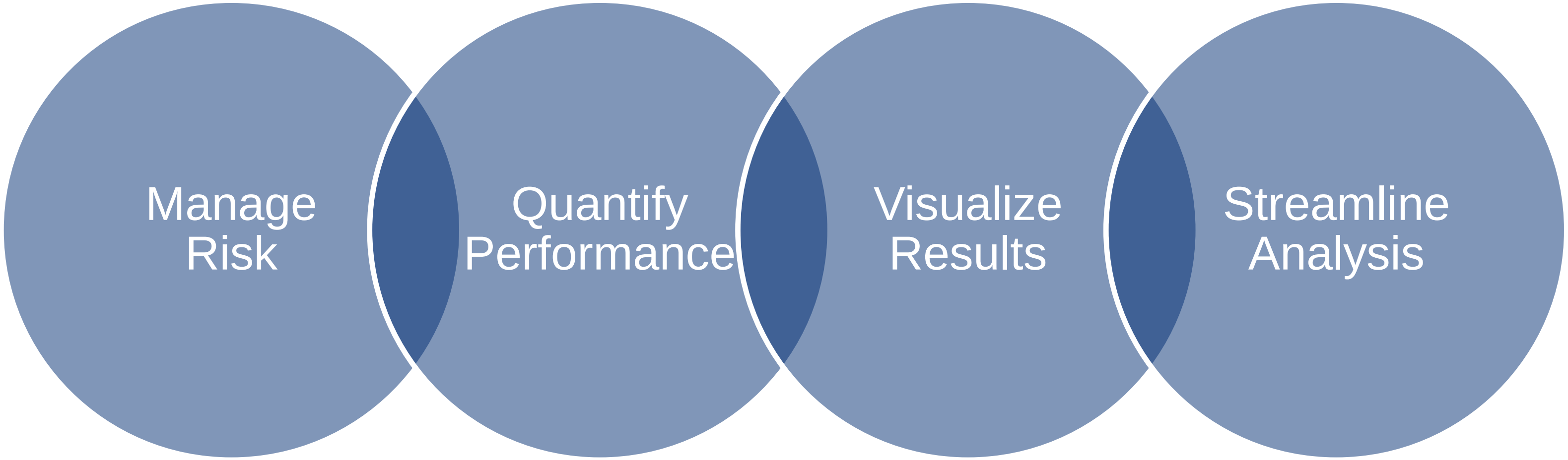


* Work in progress

Business Case

Streamline the repetitive tasks and performing the more complex tasks with human judgement for mid to long term investing

General Tool for Non-Technical Finance Professionals



Demo

Try the interactive app at:

www.quantamentaltrade.com