

QCALPHA



ABOUT US



our mission & vision

At QCAlpha we seek to transform stock market volatility into opportunities for our Clients.

QCAlpha develops proprietary quantitative and statistical models to trade directional and non-directional volatility on various asset classes under various trading environments.

our strategies

QCAlpha strategies are designed to exploit nonlinear payoffs, by leveraging the convexity of liquid index Options, to access the fat tail return distribution.

The strategy matrix at QCAlpha is non correlated and designed over multiple time frames, using extensive back testing and stress testing under various volatility environments.



ABOUT US



automation & algos

All strategies at QCAlpha are automated end to end, from data ingestion, signal generation, smart order execution to risk management. The use of liquid index options, on Nifty & BankNifty, using automation allows extensive scalability of our models.

on risk & leverage

At QCAlpha we build our algorithms keeping the assymetry of risk/reward in our favour. Optimal position sizing is determined across our suite of strategies using extensive simulations of the efficient frontier to maximize the MAR of the portfolio.



ABOUT US



Movers & Solvers

Our strategies are classified into two main categories:

MOVERS

(Momentum & Volatility Enhanced Returns System)

- Long Gamma/Vega

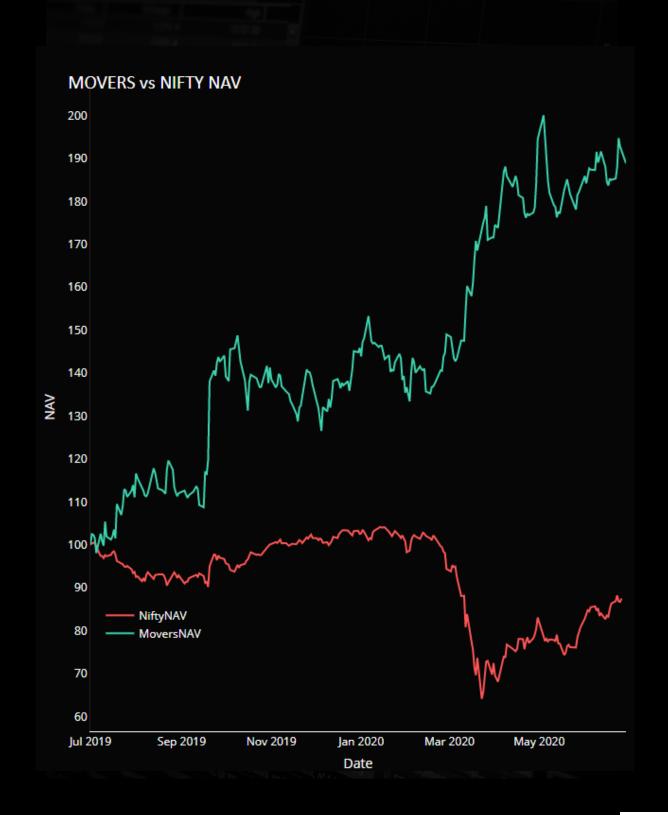
SOLVERS

(Short and Long Volatility Enhanced Return System)

- Short Gamma/Vega

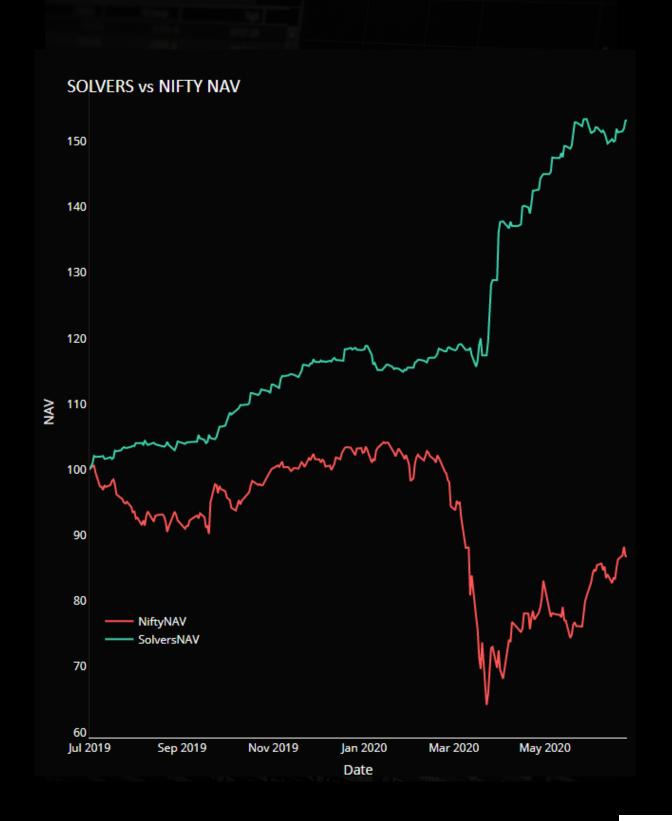


MOVERS NAV



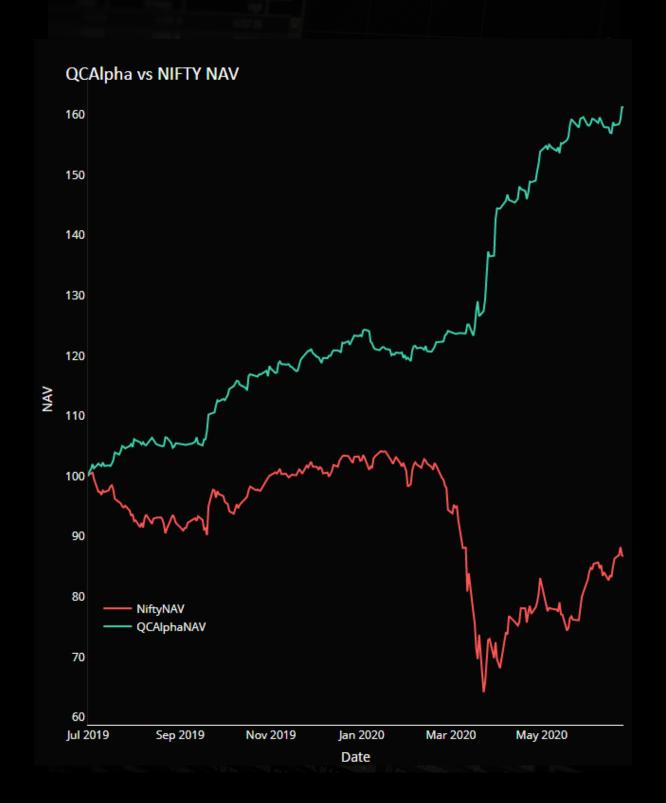


SOLVERS NAV





QCALPHA DECK NAV MOVERS + SOLVERS





THE TEAM





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