



QCAlpha

Volatility
Algotrading
Systems



QCALPHA

ABOUT US

our mission & vision

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

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

our strategies

QCAIpha strategies are designed to exploit non-linear payoffs, by leveraging the convexity of liquid index Options, to access the fat tail return distribution.

The strategy matrix at QCAIpha 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 QCAIpha 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 QCAIpha we build our algorithms keeping the asymmetry 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



QCALPHA

MOVERS NAV





QCALPHA

SOLVERS NAV





QCALPHA

QCALPHA DECK NAV MOVERS + SOLVERS



THE TEAM



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