Alpha Quantum Quantamental

Alpha Quantum

Quantitative. Innovative. Artificially Intelligent. Researched. Alpha.

The Alpha Quantum Way.

Our solutions

Quantamental, Specialised Digital Assistants, Portfolio Optimiser, Risk Management, Alpha Wealth Robo Advisor, News Analytics

Website: www.alpha-quantum.com, Email: info@alpha-quantum.com

Alpha Quantum Quantamental

- Alpha Quantum Quantamental is an innovative solution for financial analysis, valuation and ranking of companies and a backtesting platform for quantitative strategies.

- It can be used in a wide variety of companies: mutual funds, hedge funds, wealth managers, insurance companies and pension funds.

- Our solution allows clients to conduct financial analysis of companies, including generating sophisticated automated reports and provides versatile discounted cashflow valuation tools.

- Our ranking methodology based on z-score offers in-depth analysis of benchmarking and trends in companies and sectors. It also provides one of our cornerstone alpha generating strategies.

- Quantitative strategies can be based on multifactor models, pricing models, rankings, DCF valuations, news analytics models or their combinations.

Features

Financial analysis

- Support for over 30 financial ratios and indicators in categories of profitability, activity, solvency, liquidity, growth and returns

- Automated generation of sophisticated and complex reports which include segments of financial analysis, valuation, ranking and news analytics

- Many different types of automated reports – value investing, credit risk and others

Valuation

- Discounted cashflow valuation (DCF, FCFE model)

- Estimate of stock intrinsic value distribution with DCF Monte Carlo simulation

- Support for many different scenario classes for projection (historical, customised). Versatile sensitivity analysis of DCF valuation

- Bulk generation of DCF results as an input to further analysis and for quantitative investment strategies

Ranking

- Ranking based on z-score of over 20 different financial ratios and indicators

- Composite ranks based on many weighting schemes

- Many tools for time analysis and comparisons

- Sophisticated regression and other analysis between rankings and stock returns

- The cornerstone for a class of alpha generating quantitative investment strategies

Backtesting

- Powerful framework for backtesting and research of quantitative strategies

- Sophisticated analysis and statistics for backtesting results with over 20 performance and risk quantities (sharpe, sortino, etc.)

- Quantitative strategies can be based on multifactor models, pricing models, rankings, DCF valuations, news analytics models or their combinations

- Automation and API connections with broker solutions

Charting

- Many chart styles (including Bars, Line, Candlesticks, Point & Figure, Renko)

- Support for many standard technical signals and indicators, including Bollinger bands, MACD, RSI, stochastic, momentum, volume oscillator

- Automatic algorithmic recognition and drawing of standard technical patterns, including double top/bottoms, wedges, triangles. Support for bulk scanning.

Financial analysis
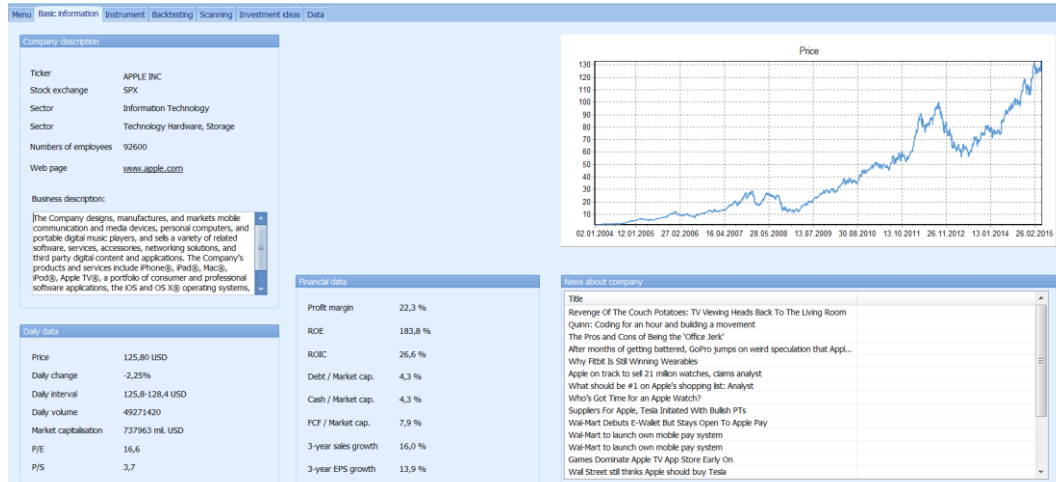
Basic information about selected company
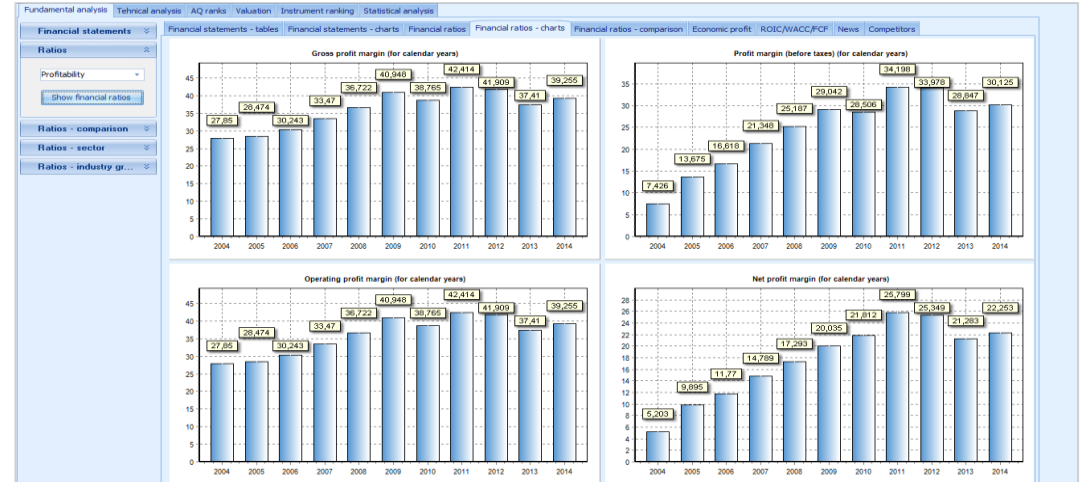
Support for over 30 standard and proprietary financial indicators

Standard financial ratios
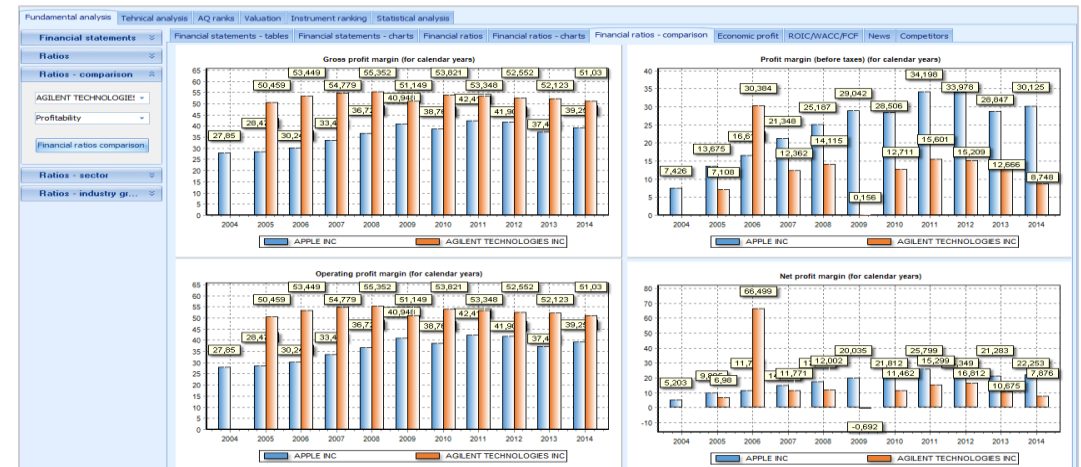
Comparison of financial ratios between companies
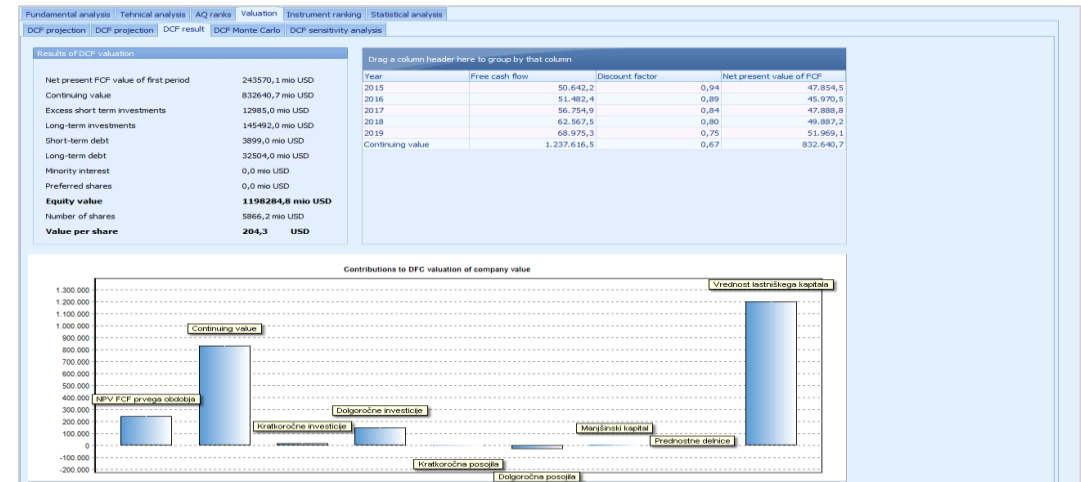
Valuation

Projection of financial quantities for DCF
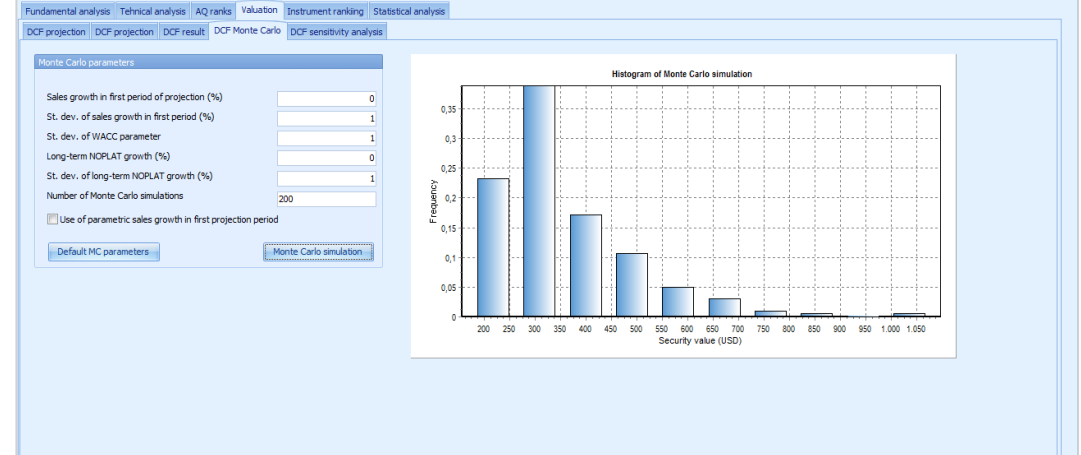
Monte Carlo simulation of DCF estimate
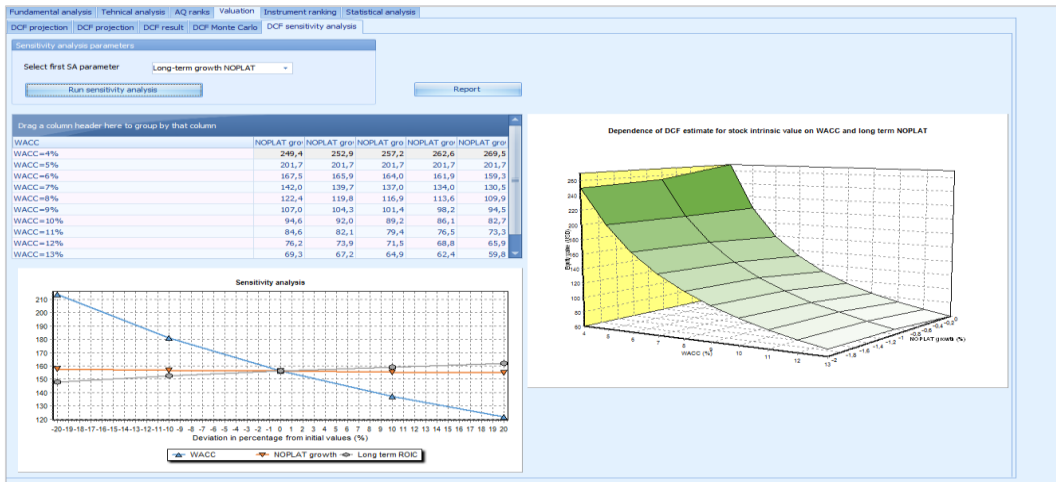
Sensitivity analysis for DCF

Value attribution for DCF estimate
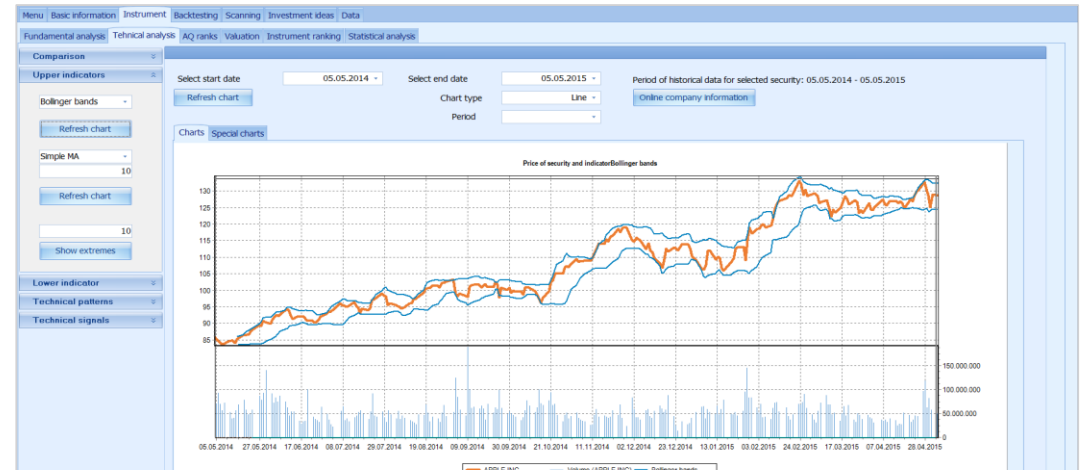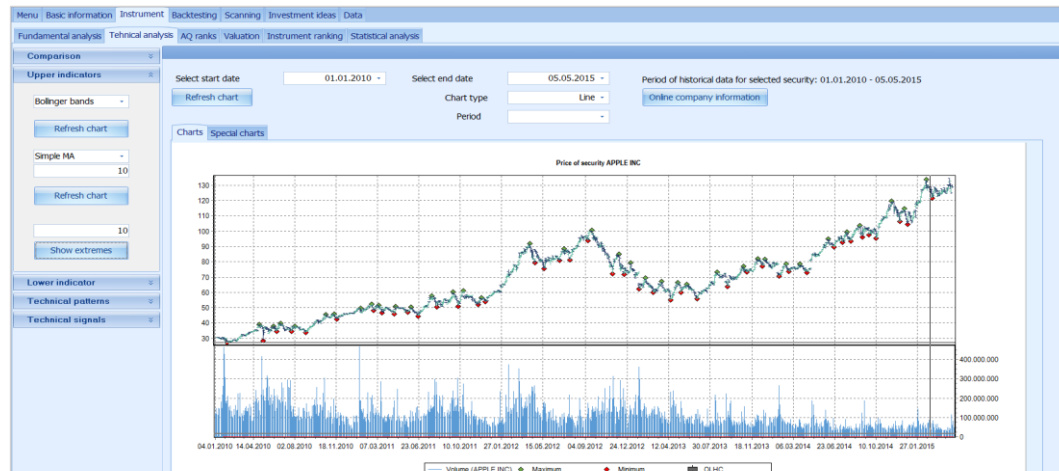
Charting
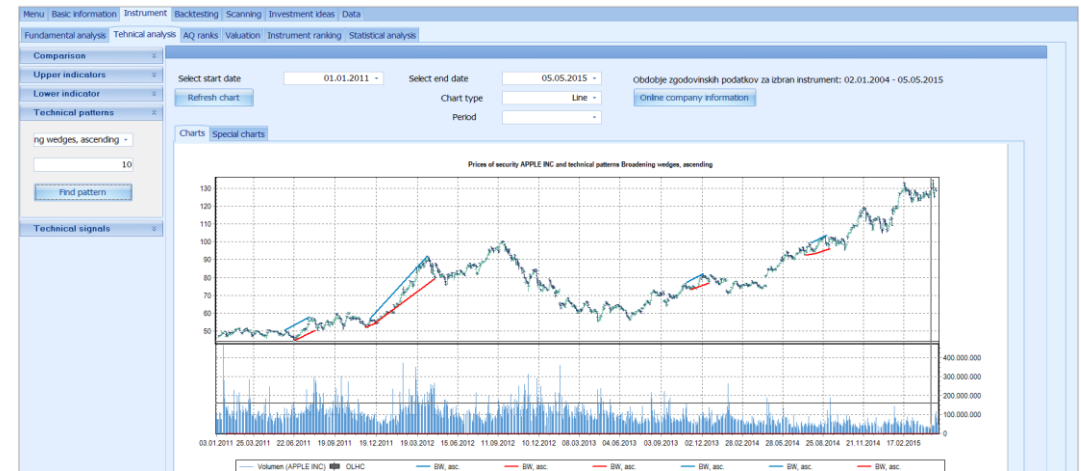

Chart for selected stock
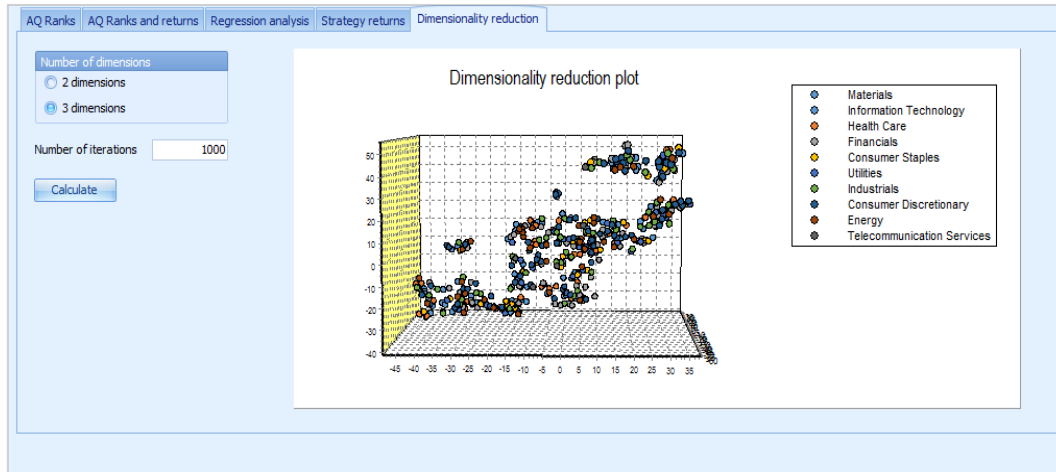

Chart for selected stock and Bollinger bands

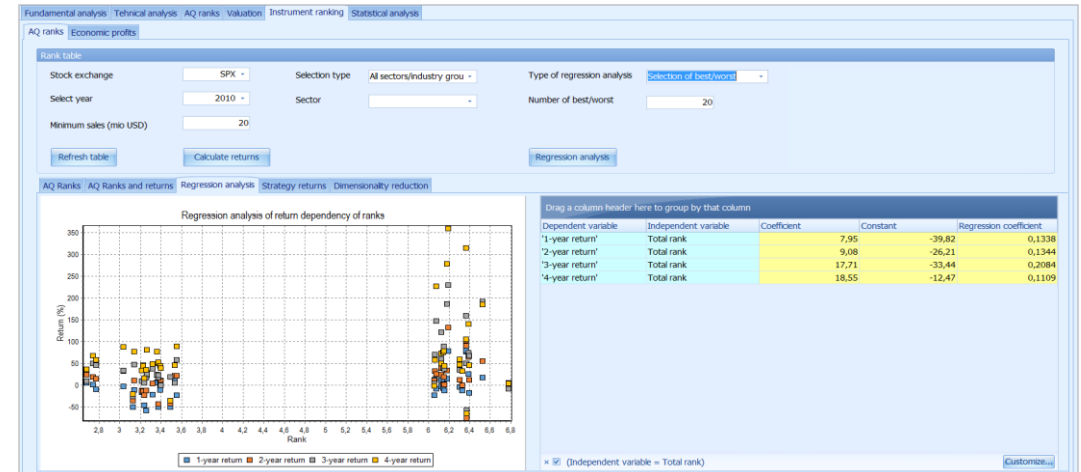Value extremes for trend lines

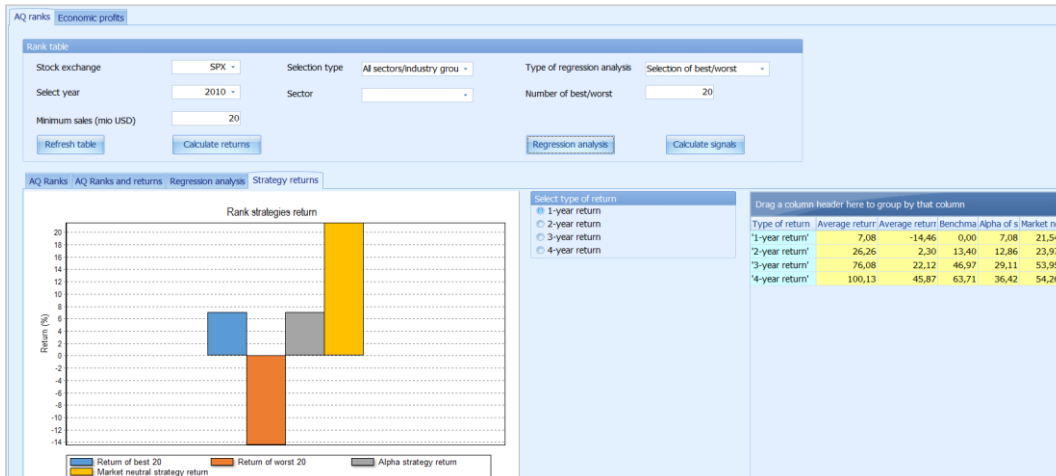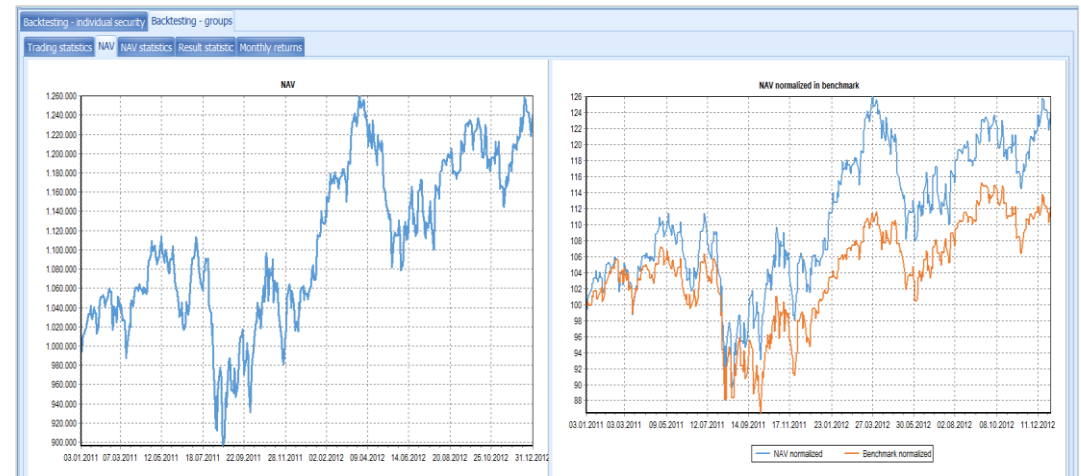Algorithmic recognition of pattern broadening wedges

Ranking

Company rank analysis with dimensionality reduction

Regression analysis

Strategy return

Performance of a rank strategy

Quantitative strategies

Entry, exit management definition

Statistics and generated trades
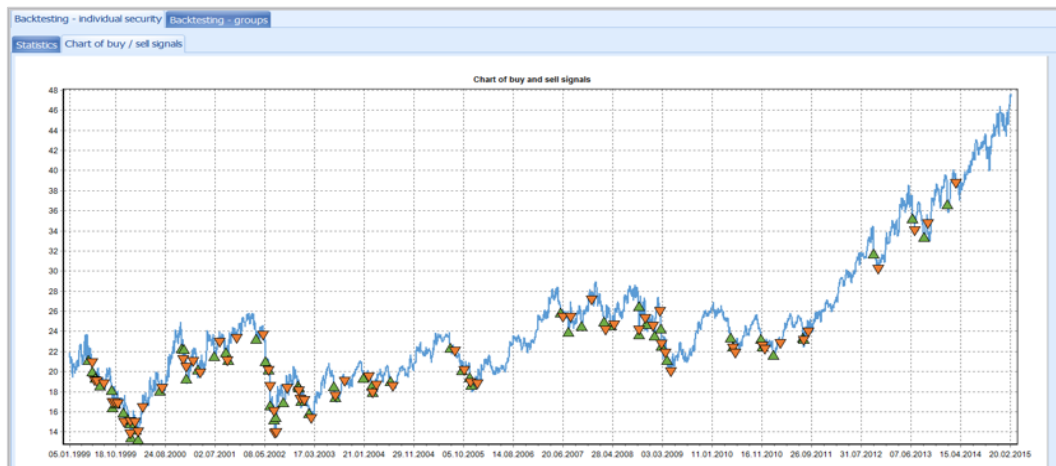
Chart of buy/sell signals

NAV, long short positions, leverage, positions number through time

Quantitative strategies

Trades statistics

NAV of portfolio and benchmark

Statistics of results

Monthly and annual returns and alpha

Vision

We offer a complete and integrated platform for asset management, ranging from risk management, analysis, valuation and ranking of companies, portfolio optimisation, asset allocation, versatile backtesting of strategies and analysis of news.

Alpha Quantum Suite

- Risk Management
- Quantamental
- Portfolio Optimiser
- News Analytics
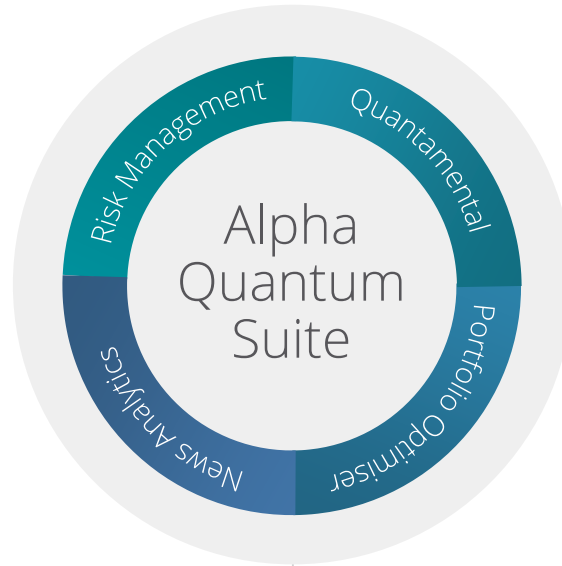
The Alpha Quantum Way

Quantitative.
The core of our philosophy.

Innovative.
The main source of alpha returns.

Robust. Researched.
The cornerstone of our solutions is stability.

Alpha.
The consequence.

Alpha Quantum Risk Management

Main features of risk management solution are VaR methods, stress testing, pre-trade risk management and risk attribution. They also include limits monitoring, regulatory compliance and performance measurement.

Alpha Quantum Quantamental

Innovative solution for financial analysis, valuation and ranking of companies. Comprehensive and versatile platform for researching, backtesting and using quantitative strategies based on fundamental, pricing, news analytics and other data.
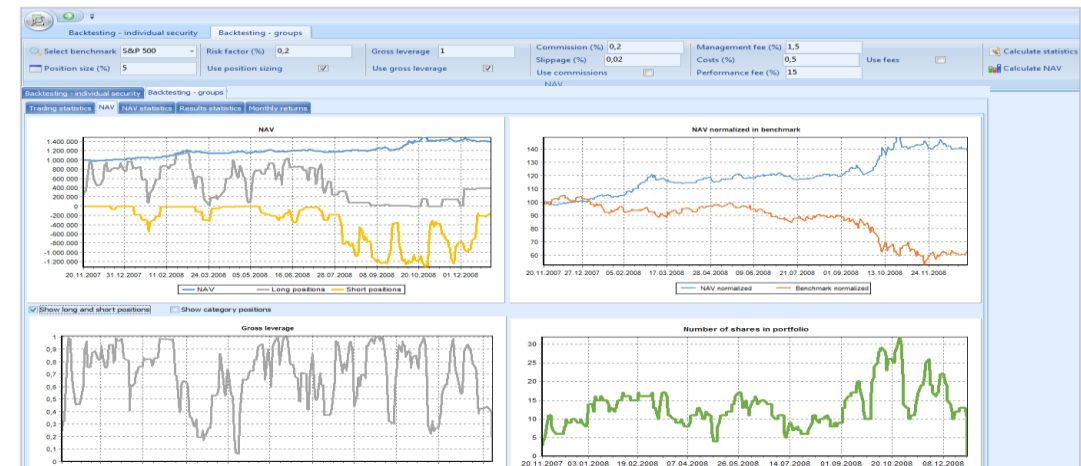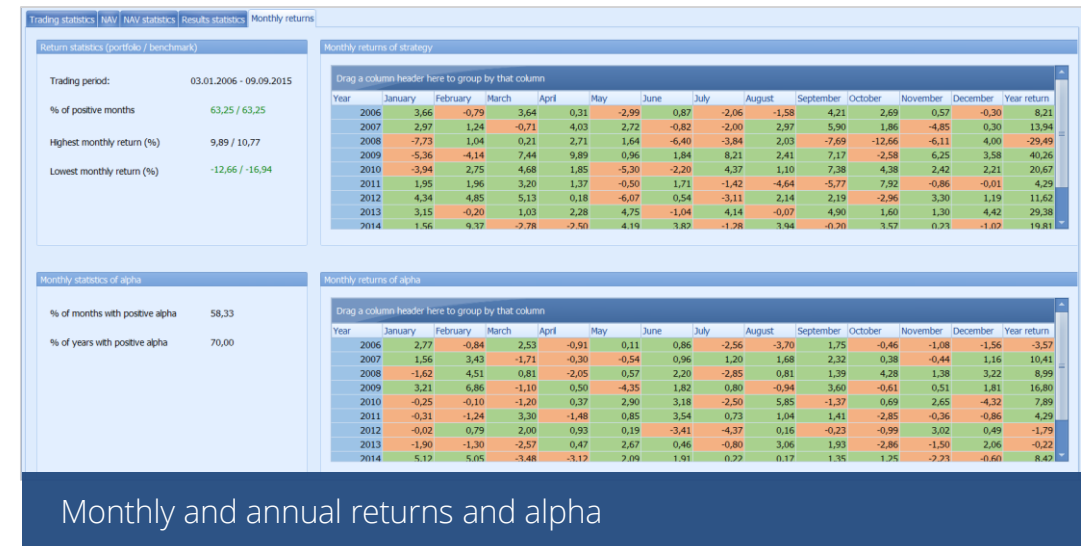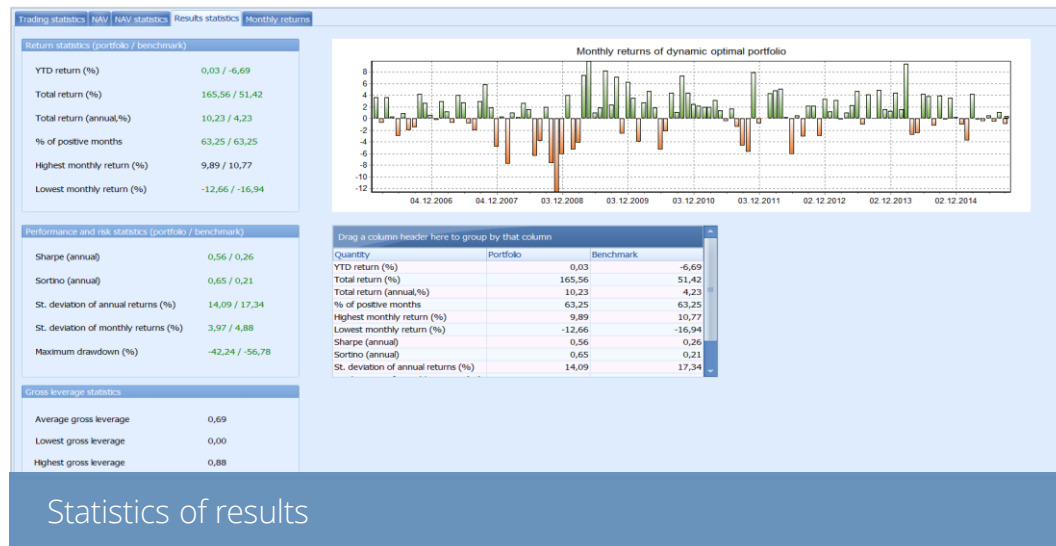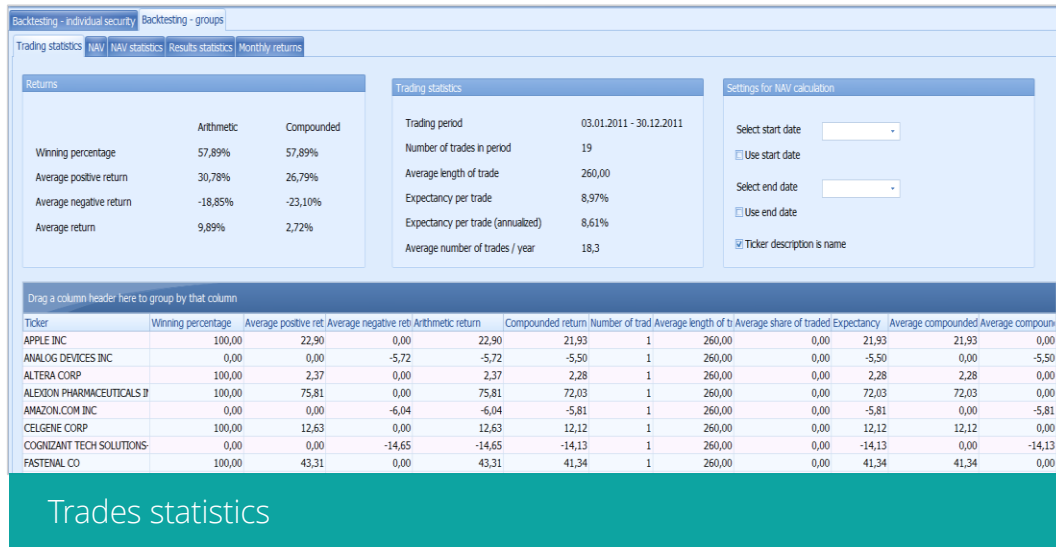
Alpha Quantum Portfolio Optimiser

Sophisticated solution for portfolio optimization and asset allocation with a wide array of features which support many different applications, investment products and form a platform for automated asset management services.

Alpha Quantum News Analytics

Platform for scanning, annotating, storing and analysing in real time data from news, blogs, social media and other sources. Tools for identifying and analysing macro and sector trends. Sentiment scoring methodology. News analytics signals for quantitative trading strategies.

High integration and interconnectedness of solutions in Alpha Quantum Suite

Alpha Quantum
Risk Management

Alpha Quantum
Quantamental

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Portfolio Optimiser

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