OⲀ|AlphaGrep

Think it. Build it. Trade it.

AlphaGrep is a quantitative trading firm founded in 2010. Majority of our revenues come from proprietary trading, but we have also incorporated a quantitative asset management business in 2021 (with funds in Singapore, China and India) that is growing rapidly.

We are a team of 200+ members across our offices in India (Mumbai, Bangalore, Delhi), Singapore, Shanghai, London, Chicago, Paris and Sydney. Our annual revenues are USD 100+ million.

We trade across all asset classes: cash equities, spot FX, and futures and options on equities, equity indices, fixed income, commodities, currency and cryptocurrencies. We trade on several exchanges globally in Asia (India, China, Japan, Korea, Singapore) , Americas (CME, ICE, US cash equities and stock options,, Canada, Brazil) and Europe (Eurex, LME). We are regulated and members of the following exchanges: NSE and BSE (India), SGX (Singapore), CME (USA) and Eurex (Germany).
Our market share is 3%+ on several exchanges / products globally. Our strategies include both liquidity providing/market making and liquidity taking strategies.

Our revenues are equally split between high frequency strategies (latency sensitive, co-located and sharpe of 8-10+) and mid frequency strategies (sharpe of 2-5, holding periods from 30 minutes upto 4 weeks). We follow a multi-PM/trading team structure and have around 15 trading teams at the firm currently. Each trading team is independent and can trade any exchange/ geography, any type of strategy (HFT or MFT) and any asset class that AlphaGrep is connected to without any restrictions. Each trading team leverages the firm's technology, capital, exchange connections, and other support services (business development, operations, HR/recruitment, back office, mid office, finance, legal, compliance) to develop strategies and trade them.

The PMs/trading team leads and senior quantitative researchers/traders in our trading teams have joined us from some of the top global quant proprietary trading firms (Citadel, Tower Research, Jump Trading, Optiver, Flow Traders, Maven, etc) , quant hedge funds (WorldQuant/Millenium, D.E. Shaw, Citadel, AQR, etc) and investment banks (BNP Paribas, Goldman, Morgan Stanley, Societe Generale, etc)

We have a 70 member technology team that has built an ultra-low latency trading platform on software (tick to order latency of sub 2 microseconds) and on FPGA (tick to order latency of sub 100 nanoseconds). All exchange connectivity is made available to our trading teams via a normalized C++ API (for high frequency trading teams) and python api (for mid frequency teams). We have a state of the art research/backtest environment including several years of historical tick data and other alternative data sets. The backtest engine as the same API as the live/production environment and the backtest-production match is very close . Our central quant research team has also built several quant tools (execution algorithms, quoting engine, alphas, linear and non-linear modeling libraries, volatility models, auto volatility fitters, GUIs, etc) that are made available to our trading teams for their use.