GSTCAP is a quantitative financial technology company that seeks to provide an edge to investors that are exposed to market risk. We develop algorithms and analytics to help managers and other investors profit from market positioning. The genesis for the company is the belief that advances in data science and computing can improve investment outcomes for fundamentally driven investors.

Background

GSTCAP developed algorithms to enhance fund returns. Our ReferencePoint Algorithms are not built for short term trading. They are designed to capture lasting shifts in inventor preferences for market risk that impact portfolio returns. Most managers run strategies as if the market risk premium is constant over an economic cycle, it's not. There are times when investors require higher rates of return for taking market risk and push prices down and other times, when the opposite is true, and they push prices up. This behavior can impact performance substantially. Being offsides during these changes can be devastating.

Products

GSTCAP ReferencePoint Algorithms can add value to your investment process by identifying important turning points in market direction. Our algorithms configure and harness model outputs into a single exposure coefficient called a **ReferencePoint Beta** that reflects exposure levels to effectively harvest market returns and limit portfolio drawdown. Most managers look to top Wall Street strategists for this type of information. We believe algorithms and data science offer a better solution.

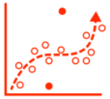
Data

Data captures investor behavior as they vote with capital each day

Models

Models signal investor preferences for market exposure at key turning points

Algorithms



Dynamic algorithms produce ReferencePoint Betas that determine market positionings