# Multi-Strategy Quant Fund - Investor Summary

## Strategy Pillars

- Momentum: Trend-following with risk-filtered entries and ATR exits
- Volatility Targeting: Exposure scaled to realized volatility
- Relative Value: Z-score mean reversion on asset spreads

## Key Metrics

Sharpe Ratio: 2.13

CAGR: 82.4%

Max Drawdown: -11.8%

Win Rate: 61.3%

Avg Holding Time: 4.2 days

## Capital Model

- Trades deployed using fixed capital per strategy
- Portfolio return benefits from sequencing, not leverage
- Equal-weight allocator used; research includes Kelly and Monte Carlo variants

## Transparency & Access

- Live dashboard with full audit trail
- GitHub repo for signals, logic, and data
- Includes trade logs and performance summaries

## Contact

Your Name

email@example.com

https://calendly.com/your-call