

One Page Summary

One-Page Summary

Project: Quantitative Crypto Hedge Fund

Focus: Algorithmic multi-strategy fund deploying on Binance/KUCOIN

Core Strategies:

- Momentum (z-score ranking with trend/volatility filter)
- Volatility Targeting (adaptive leverage per realized vol)
- Relative Value (ETH-based cointegration pairs)

Backtested Edge:

- Momentum Sharpe: ~2.0-3.5
- Vol Target CAGR: ~20%-35%
- Relative Value Drawdowns: <15% with Asymmetric Stops

Tools:

- Python, Pandas, statsmodels, matplotlib
- Custom loggers, backtest runner, equity curve simulator

Current Phase:

- Simulation complete
- Ready for live forward test and investor onboarding