

Confidential Hedge Fund Document

Investor Pitch Deck

Investor Pitch Deck: Quantitative Crypto Hedge Fund

Overview:

We deploy a multi-strategy approach across momentum, volatility targeting, and relative value strategies in crypto markets.

Key Strategies:

1. Momentum: Trades top-z-score altcoins with trend and volatility filters.
2. Volatility Targeting: Allocates capital based on realized volatility, rebalanced periodically.
3. Relative Value: Cointegration-based trades on crypto pairs with dynamic capital weights.

Highlights:

- Automated pipeline: Backtest, simulate, and export metrics.
- Adaptive risk controls: ATR stops, Sharpe filters, dynamic weightings.
- Performance: Top Sharpe strategies reach >3.0 with drawdown filters applied.

Objective:

Attract seed investors for forward testing, infrastructure scaling, and capital deployment.

Next Steps:

Live execution via Binance/KUCOIN Testnet, investor dashboard, transparent reporting.