AlphaQuant Capital

Systematic Momentum Strategy | Tear Sheet - April 2025

Fund Overview

AlphaQuant Capital is a systematic hedge fund applying quantitative breakout and trend-following models. The strategy utilizes Z-Score momentum filters with volume and trend confirmation, optimized with disciplined risk controls. Trades are executed on U.S. equities with a short-term holding window. Our goal is consistent, risk-adjusted alpha generation with transparency and automation.

Strategy Type: Systematic Momentum	Asset Class: U.S. Equities
Inception: January 2025	Minimum Investment: $100,000

Performance Summary

April 2025 Net Return:	+5.1%
YTD Return:	+16.8%
Sharpe Ratio:	2.85
Max Drawdown:	-0.32%
Annualized Volatility:	9.25%

Trade Statistics (April 2025)

Total Trades:	14
Win Rate:	78.57%
Avg Win:	$884.90
Avg Loss:	-$61.76
Max Win / Loss:	$2,443.98 / -$63.92

Strategy Highlights

- Z-Score breakouts with volume and trend confirmation
- RSI filters to suppress short entries in strong rallies
- ATR-based position sizing, trailing stops, and time exits
- Fully automated, cloud-based execution and reporting

Contact

Kenny Miller | Portfolio Manager
Email: kmjr0819@gmail.com | www.kennymillertrading.com