Zimark

Independent Digital-powered Advisory Boutique Focusing on Startups and Middle Markets

Zimark Quant Fund

GENERAL PRELIMINARY INFORMATION

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Our Strategy

Dynamic Markov Chain

Actively Managing Market and Structural Risks

- Max Risk Level 1% - 2% of the Entire Portfolio
- Dynamic Adjustment Based on Calculated Risk / Reward

✓ Our asset strategy is mainly leveraged on the Markov Chain we developed which effectively monitors the dynamic momentum for all asset classes.

✓ The Markov chain parameters are filtered and adjusted dynamically based on the market condition measures using a separate set of algorithms.

Markov Chain

- The combination of certain consecutive market behaviors will yield definite results, much like a basketball player ready to execute a layup. Although the trajectory and details are different, the sequence of action are always the same, and there are a limited number of maneuvers. Markov chain we developed allows us to focus on the "Three steps to the basket" along with other parameters to measure the success of a layup.

Mean Reversion

- All asset class prices will revert to the mean when they are over extending. Our algo 1) Focus on neutral points 2) Identify potential mean reversion. This forms the first layer of the adjustment mechanism of the Markov chain algorithms

Trend

- We used our tuned kernel regression for trend identification

Volume & Volatility

- Identifying whale and retail volume / Recognizing volume inflection points / Understanding Up Volume/Down Volume dynamics / Analyzing Tick Volume Data. Our algorithm identifies anomaly points for potential market entry and exit. The derived dynamics of retail and whales play a vital role in shaping asset price behaviors.

Broadness of the markets

Market Sentiment Extreme

Financial Condition & Macro Environments

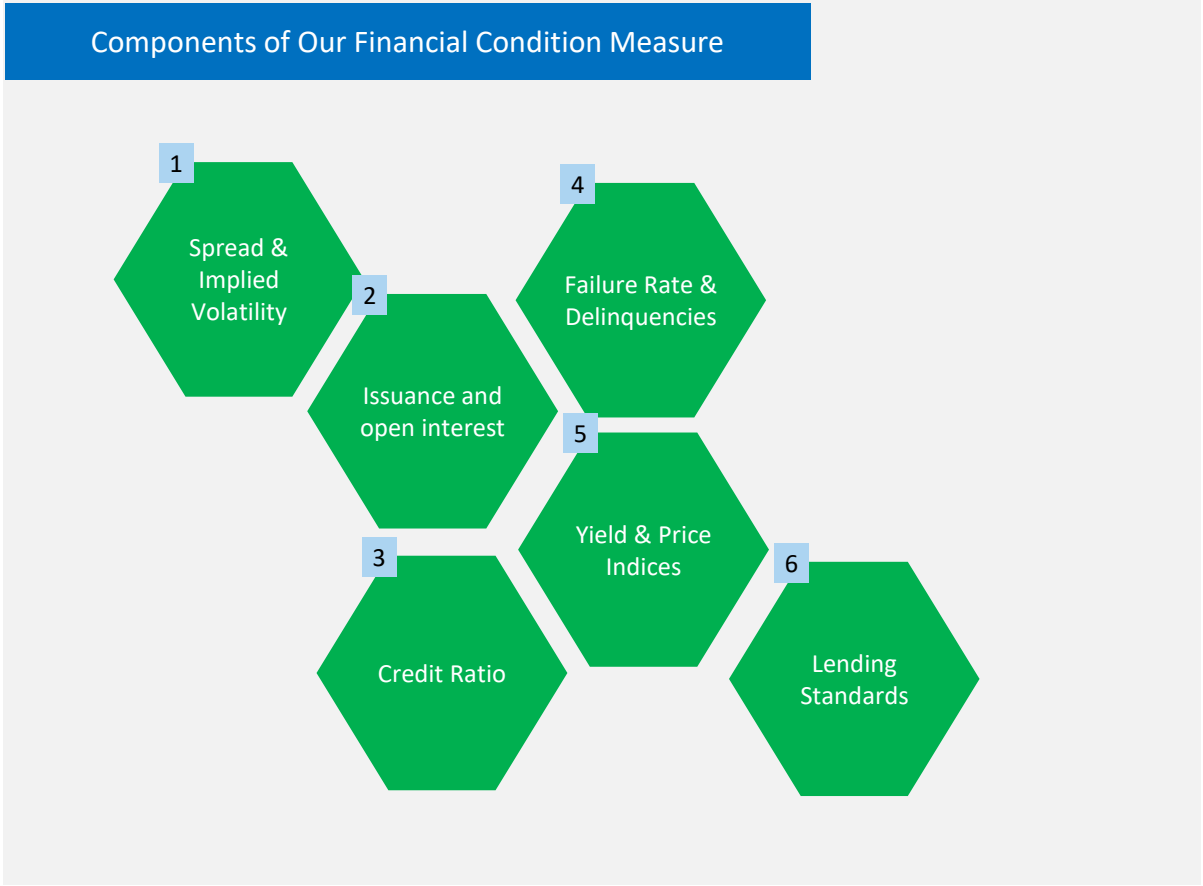
Diversification

US Indices	China Indices	Commodities Future	General TMT	Energies	Crypto

MTF Weights

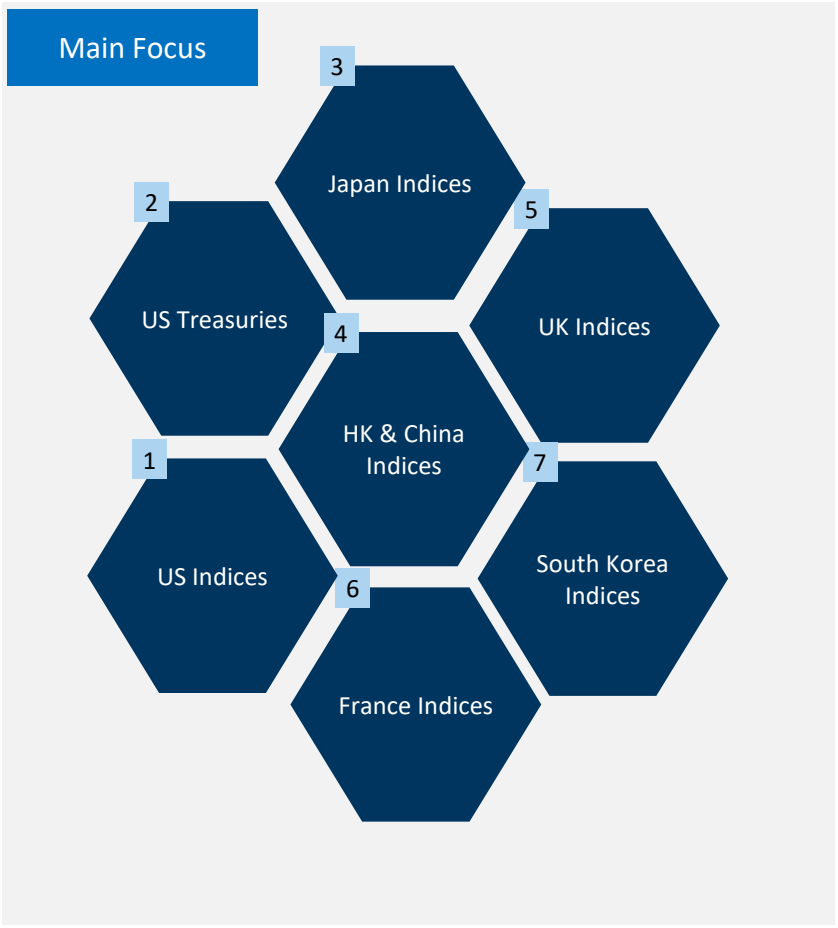
Financial Condition & Macro Environments

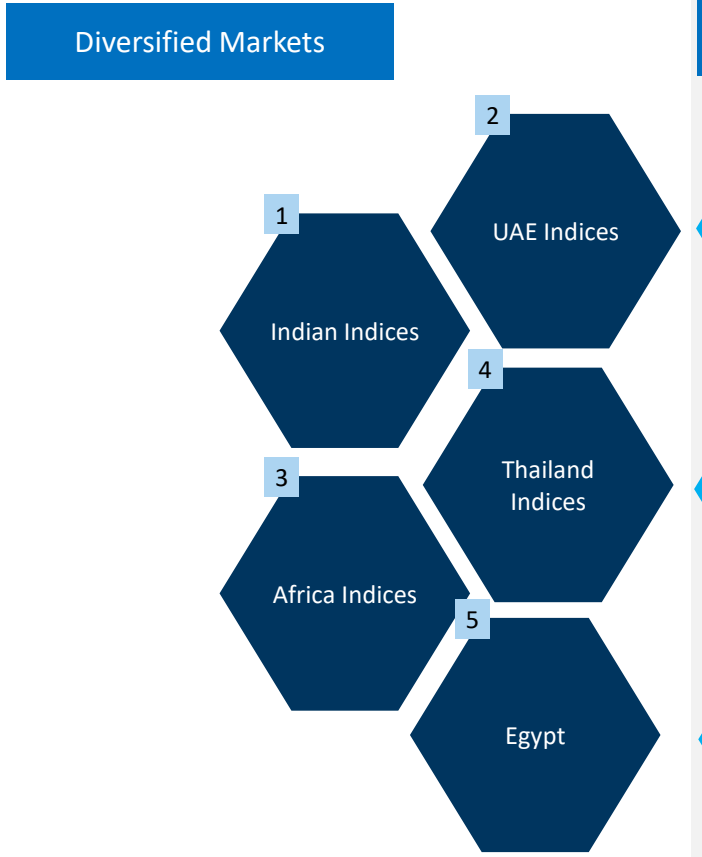
Categories

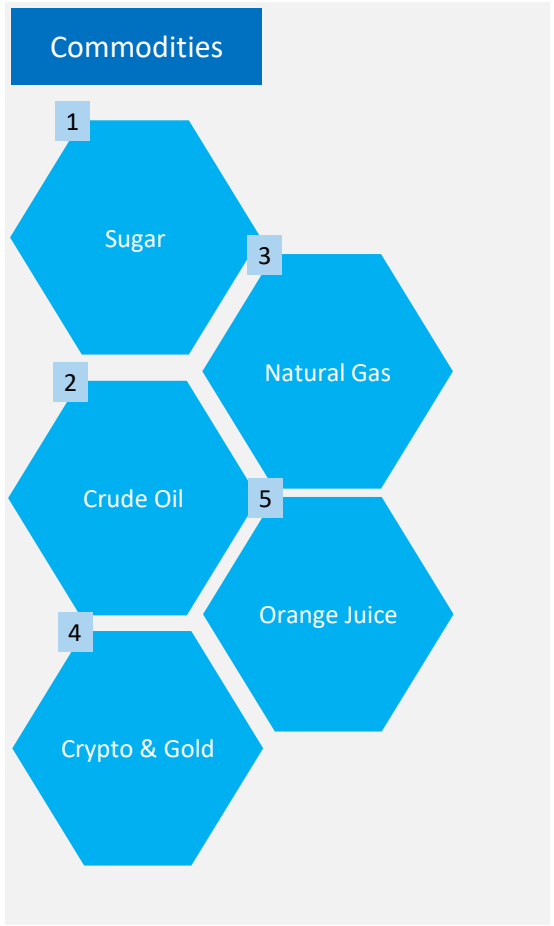


Diversification

Diversification and minimal correlation risks across all asset classes.







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