

# QuantBot Strategy Brief: Balanced Alpha

*Prepared for portal demo distribution*

**Benchmark:** SPX

**Profile Key:** balanced

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## 1. Strategy Intent

Balanced profile targeting measured alpha capture while preserving benchmark awareness and implementation discipline.

## 2. Portfolio Configuration (Demo Defaults)

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Parameter	Setting
Capital Base	\$100,000,000
Rebalance Cadence	Daily
Primary Benchmark	SPX
Target Gross Exposure	80Target Net Exposure
10Net Exposure Band	10Position Cap (single name)
5.5Max Trade Participation	1.5Max Open New Names (steady)
400	

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## 3. Constraint Emphasis

- **Liquidity discipline:** Pre-trade filters enforce minimum ADV and participation controls before allocation.
- **Portfolio governance:** Drift, exposure, and naming controls are reviewed before orders become lots.
- **Execution posture:** Moderate turnover posture with controlled profile ramp and daily review gates.

## 4. 90-Day Demo Readout (Template)

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Metric	Result Placeholder
Portfolio Return (90D)	To be populated from nav summary
Benchmark Return (SPX, 90D)	To be populated from benchmark series
Relative Return (Alpha)	To be populated
Max Drawdown	To be populated
Hit Ratio (up/down days)	To be populated
Constraint Violation Rate	To be populated

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## 5. Reporting Artifacts

The portal can publish these daily artifacts for this profile:

- YYYYMMDD-nav-summary.pdf
- YYYYMMDD-constraints-client.pdf
- REBALANCE\_LONG.csv and REBALANCE\_SHORT.csv

## 6. PM Talking Points

Use as default production candidate for broad PM audience; strongest balance between growth and control.