SAPIENTIA
Financial

Firm overview

An independent hedge fund at 555 Madison Avenue, New York, investing only its own capital across equities, ETFs, U.S. Treasuries, currencies, commodities and digital assets.

Who we are

Sapientia is Latin for wisdom. It describes how we invest: with evidence, patience and restraint. Every position rests on research tested against history, is sized to its risk and is reviewed against the whole portfolio before capital is committed. Research, risk and execution run on Discovery, the quantitative platform we build ourselves.

Wisdom

Decisions rest on evidence, tested against history and weighed with market experience.

Integrity

We say what we do and do what we say, to high ethical and professional standards.

Innovation

We keep building Discovery, because better tools lead to better tested decisions.

Independence

Because we invest only our own capital, our decisions answer to evidence alone.

Principal capital only

WHAT WE DO

- Invest our own capital across six asset classes
- Build and run our own platform, Discovery
- Set and enforce our own risk limits
- Review and attribute every trade

WHAT WE DON'T DO

- Accept outside investors or client money
- Sell trading courses, signals or managed accounts
- Promise returns or publish return targets
- Give investment advice

Research first, risk always

We look for opportunities that can be explained, tested and sized: a reason for a price to move, evidence that the effect has held across markets and decades, and a position small enough that being wrong is affordable. Ideas come from our researchers and from Discovery; after every trade, the result is attributed and fed back into the research.

Preserving capital comes first. Limits are set before a position is opened, and they are not loosened because a trade is going against us.

HOW THE FIRM IS ORGANISED

Research
Quantitative and macro research, built and tested in Discovery

Portfolio management
Six funds, each with a mandate and risk budget

Risk management
Limits, stress tests and daily monitoring

Trading and execution
Cost aware execution in liquid, regulated markets

Operations and technology
Discovery, market data, reconciliation and controls

Sapientia Financial invests proprietary capital only. Its funds are internal allocations of the firm's own capital; they are not investment products and are not offered to anyone. This document is for information only and is not an offer or solicitation to buy or sell any security or other financial instrument, or investment advice.

Six internal funds

The firm's capital is allocated across six internal funds. Each has a defined mandate, a risk budget, its own research in Discovery and its own review. Capital follows risk, not conviction: a fund earns more risk by showing that its results hold up after costs and out of sample, and gives risk back when they don't.

FUND	MANDATE	MARKETS	HOLDING PERIOD
Global Macro Multi asset	Top down positions across rates, currencies, equity indices and commodities, driven by the economic cycle, inflation and central bank policy.	Treasury futures, G10 currencies, equity index futures and ETFs, commodity futures	Weeks to quarters
Systematic Equity Equities and ETFs	A rules based long and short portfolio built so that returns depend on stock selection rather than market direction.	U.S. large cap equities; index and sector ETFs	Days to months
Rates Fixed income	Duration, curve steepeners and flatteners, and relative value between maturities on the U.S. Treasury curve.	Treasury bills, notes, bonds, futures and ETFs	Days to months
Currency Foreign exchange	G10 and selected emerging market currencies, traded on interest rate differentials, trend and macro valuation.	Spot and forward foreign exchange	Days to weeks
Commodities Real assets	Energy, metals and agriculture, traded where supply, demand and the futures curve give a clear view.	Commodity futures and ETFs	Weeks to months
Digital Assets Digital assets	Bitcoin, Ether and a small set of liquid digital assets, with risk managed around the clock.	Spot digital assets and regulated futures	Hours to weeks

Discovery

Our proprietary quantitative platform: research, backtesting, risk and P&L in one system. A strategy has to earn its place before it touches capital.

- Point in time data and next bar execution
- Costs charged on every simulated trade
- Out of sample and walk forward tests
- Parameter robustness grids and Monte Carlo resampling
- Live risk and attribution across every fund

Risk management

One risk framework across six asset classes, monitored daily.

- Volatility targets and risk budgets for each fund
- Limits on beta, sector, duration and concentration
- Rate, growth, inflation and curve shock scenarios
- Liquidity checked before every trade
- Overnight, weekend and event limits where markets never close

EMAIL
support@sapientiafinancial.com

OFFICE
555 Madison Avenue
New York, NY 10022

WEBSITE
sapientiafinancial.com

Sapientia Financial does not accept outside investment, sell courses or signals, manage accounts or ask members of the public for money. Any such offer made in its name is not genuine; see sapientiafinancial.com/fraud. Market references and any backtests mentioned are hypothetical or third party information and do not represent the firm's positions or performance. Past performance, simulated or actual, does not indicate future results.