# ТЗ на создание сайта ARQuant Management

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## A. Общая информация о будущем сайте:

1. Задачи и цели проекта.

Сайт-визитка.

Цель - обозначить интернет-присутствие новой финансовой компании, с уникальной алгоритмической стратегией по торговле акциями.

Задача –дать пользователю краткую информацию о компании и ее отличие от многочисленных конкурентов; побудить его направить запрос о получении детальной презентации и дополнительных материалов.

Желательный трафик более 100 посещений в день.

1. Концепция будущего сайта.

Предполагается, что пользователь обратил внимание на новую компании (через имиджевую рекламу в социальных сетях или статьи на профессиональных форумах) и сразу («на бегу») хочет получить дополнительную информацию о компании, ее команде и продукте (доверительное управление). Надо удержать его внимание и удовлетворить любопытство.

Целевая аудитория – менеджеры family offices, управляющие хедж фондов, финансовые аналитики и журналисты финансовых изданий, сотрудники надзорных и регулирующих органов.

1. Карта страниц сайта представлена в Приложении 1
2. Перечень документации, на основании которой будет создан сайт.

- Ссылки на понравившиеся сайты (Приложение 2).

- Фирменный логотип (Приложение 3);

- Картинки спортивных машин люкс-класса (Приложение 4)

- Содержание страниц на английском языке (Приложение 5 – до получения лицензии FCA и Приложение 6 – после получения лицензии FCA);

## B. Требования к дизайну

1. Использовать фирменный логотип и стиль фирменной презентации
2. Больше белого пространства с целью максимально фокусировать внимание посетителя
3. Полупрозрачные кнопки
4. Длинная главная страница Home
5. Сторителлинг – по всей длине главной страницы с помощью визуально оформленной истории как можно дольше удержать внимание посетителя и мотивировать его к дальнейшим действиям - посмотреть страницу 2 и потом оставить свои контакты, перейдя на страницу 4.
6. Визуальное оформление истории – предложить на базе одного из решений (видео, минималистические фото, gif-анимация, синемаграфы или параллакс- эффект.
7. Попробовать передать динамику через фото или видео спортивных машин оранжевого цвета (см возможное название инвестиционный продуктов в Приложении 4)

## С. Требования к прототипу:

Раздел требует доработки

1. Динамика страниц. Здесь необходимо указать требования к реагированию интерфейса, когда происходит нажатие на определенные элементы управления. А также расписать нужны ли всплывающие окна, дополнительные эффекты, подсказки;
2. Требования к адаптивной версии ресурса. В принципе любые стандартные движки поддерживают все браузеры и мобильные устройства. Требование - должен работать на телефонах, смартфонах, планшетах и всех современных браузерах.
3. При разработке сайта часто исполнитель предлагает заказчику сделать прототип – схемы страниц, представленные в единой структуре, которые имитируют работу серверной части и интерактивных элементов. Если он будет сделан, то проект можно оценить быстрее;

## 3. Функционал проекта:

Раздел требует доработки

1. Информационная архитектура. В этом разделе необходимо описать структуру сущностей сайта: объекты системы, сущности базы данных, основные функции ядра и т.д.;
2. Функциональная спецификация. Здесь указываются какими алгоритмами вызываются определенные действия системы;
3. Описательная часть для бек-офиса. Необходимо указать функционал для контент-менеджера, администратора и т.д. Главный вопрос здесь: описать порядок наполнения контентом и администрирование;
4. Интеграция с внутренними и внешними системами. В этой части необходимо написать информацию о данных: куда и откуда они передаются, в каком виде;
5. Протестировать работоспособность сайта в Chrome, Safari, Edge, Mozilla, а также на смартфонах и планшетах под iOS и Android.
6. Стандартные требования к безопасности сайта-визитки.
7. Сайт предполагается разместить на серверах GoDaddy. Нет специальных требований по нагрузке.

### Приложение 1 – Карта страниц сайта

### Приложение 2 – Понравившиеся сайты

<https://www.apple.com/uk/iphone/>

<https://www.kuberventures.co.uk/contact-us/>

<https://cfsm.co.uk/investment-management/>

### Приложение 3 – Фирменный логотип

Руководство по использованию фирменного логотипа доступно по [этой](https://arquantmanagement.sharepoint.com/:b:/g/EZWP713-rmZAmKbXNUIpvhYB4IZ7lUKJUcXZED1NF2XImA?e=pbsp4m) ссылке.

### Приложение 4 – Фото и видео оранжевых спортивных машин

#### Фото

[Lamborghini](https://www.dropbox.com/s/0n8w5f7baisrhai/Lamborghini%20Huracan%20Evo.jpg?dl=0), [Buggatti](https://www.dropbox.com/s/qx4myvz6v9jl7a6/Buggati%20orange.jpg?dl=0), [Porsche 911 GT3](https://www.dropbox.com/s/tpj23109nc22fz1/Orange%20Porche%20911%20GT3.jpg?dl=0),  [Mercedes-AMG GT](https://www.dropbox.com/s/6mhox3pgaichgdz/Mercedes-AMG%20GT%20Black%20Series.png?dl=0)

[Ford Fiesta ST](https://www.dropbox.com/s/165n4sjjrawo2cj/Ford%20Fiesta%20ST%20orange.jpg?dl=0)

[Гонка](https://www.dropbox.com/s/y5ukla2fr2ajjvi/Race%20orange.jpg?dl=0)

[Team work](https://www.dropbox.com/s/ia6b74zbclphe8d/Buggati%20orange%20with%202%20people.jpg?dl=0)

#### Видео:

Porsche 911 GT3 orange <https://www.youtube.com/watch?v=JMTMiZcz0E0>

Mercedes AMG GT Black series “Orange Beast” <https://www.youtube.com/watch?v=IImYK83lDHU>

### Приложение 5 – Содержание страниц (до получения лицензии FCA)

#### Page 1 – Home (935 words including Stats table with 109 words)

DISCLAMER at the top: “ARQuant Management doesn’t offer discretionary management services until getting FCA authorisation”

##### 1.1 How we see the world

Most people consider safety as top priority - they value predictability, they don't like to stand out from the crowd, and they are comfortable in their social circle, 80% of us buy white, black or grey coloured cars. They usually keep their savings in bank deposits or at best invest in ETF funds.

We respect their choices, but our financial services are probably better suited for people of a different tribe – for those who value their individuality, don’t afraid to stand out and realize their cherished dreams; who have a zeal for changes and need for speed.

Our persona will never buy a black/white/grey car, because she/he loves the bright colours of life. Passive investment is too boring for them and they are looking for better risk/reward. Their money is actively managed but due to their passion to make things better they are constantly looking for a new opportunity, that means looking for us. And we are here to help them to diversify 20-25% of their existing portfolios – namely to add alpha with minimum market risk...(see statistics here)

Statistics Pop-up

|  |  |  |  |
| --- | --- | --- | --- |
|  | Inception | 2020 | L3M |
| Start | 01/03/2018 | 02/01/2020 | 01/10/2020 |
| End | 31/12/2020 | 31/12/2020 | 31/12/2020 |
| Return annualized | 64% | 148% | 31% |
| Volatility annualized | 21% | 28% | 16% |
| **Sharpe Ratio** | **3.15** | **5.34** | **1.91** |
| Calmar | 8.43 | 19.81 | 5.24 |
| Sortino | 5.12 | 7.19 | 3.1 |
| **Kelly criterion** | **0.22** | **0.27** | **0.13** |
| Skew | 2.06 | 1.77 | 0.88 |
| Kurtosis | 16.5 | 12.04 | 5.9 |
| VaR (5%) | 0.7% | 1.2% | 1.2% |
| CVaR (5%) | 2.2% | 2.6% | 1.7% |
| Max Drawdown | -8.0% | -7.5% | -6.2% |
| Recovery (days) | 167 | 48 | 48 |
| Best Day | 10.6% | 10.6% | 4.1% |
| Worst Day | -5.9% | -5.9% | -2.7% |
| Mean Return daily | 0.2% | 0.4% | 0.1% |
| Average Win daily | 1.0% | 1.4% | 0.9% |
| Average Loss daily | -0.6% | -0.8% | -0.6% |
| Win rate | 53% | 53% | 48% |
| **Beta** | **4%** | **2%** | **34%** |
| **Alpha (p.a.)** | **61%** | **141%** | **25%** |

##### 1.2 Why UK?

Andrew and Alexander were very successful in their businesses – Andrew as a fund manager, Alexander in corporate finance. But doing business on an emerging market is like playing football in the second league. If somebody wants to play the Premier League, it goes without saying, he shall move to the UK.

Each of us has a zeal for self-realization on the global financial market and London is a great place for that.

More importantly, however we are not only willing, but also able to offer very attractive investment management services on this competitive market.

##### 1.3 Why us?

First and foremost, we have remarkable experiences in finance and business which complement to each other in many directions. Alexander was only 31 years when he became the youngest member of executive board of a world giant Gazprom...(click to read more)

Pop-up

In June 1996, Gazprom invited Alexander to push the market capitalization up when price per share was only $0.12. Just in 5 months, despite being under fire from criticism because of his implementation of the "ring fence", Alexander and his team successfully organised a debut ADR placement on LSE. Five years later, when Alexander was invited to head a mortgage agency, the share price was above $4.0 per share)

Andrew was about the same age when he left a prestigious job in Yandex, a Russian google, to launch his own business as a successful stock trader…(click to read more).

Pop-up

In 2014, a dramatic year for Russian economy due to imposed sanctions and hight volatility on all domestic markets, Andrew was nominated among top 2% traders with the astonishing performance of 180% p.a. when he participated under the nick “robot\_fisher” in the [2014 BEST PRIVATE INVESTOR CONTEST](http://investor.moex.com/ru/statistics/2014/default.aspx) organized by the MOEX (Moscow Exchange)

Second, our investment management is based on a Long Short Equity Strategy which has been developed by Andrew, deployed on his personal broking account and demonstrated impressive performance since 2018… (click to see the plot)

Chart, line chart

Description automatically generated

Finally, we always deliver as promised, at any expense, because value trustworthiness more than money. Reputation is our the most valuable capital and when we have to put it at stake, we are confident about our ability to mitigate risks… (click to read more)

Pop-Up

We walk the walking as we talk the talking.

In 2014-2020 Andrew worked as a managing director of Kuber Ventures Limited, a company regulated by FCA as appointed representative under reference number 574987, He was responsible for compliance and risk management and proved this ability to meet strict regulation rules without any FCA claims.

In early 2004, on a mortgage conference Alexander publicly committed his company would be able to issue mortgage-backed securities (RMBS) with a credit rating higher than the sovereign rating of Russian Federation. Nobody believed. In 2008, Alexander’s mortgage agency issued structured notes with the credit rating by one notch higher than the sovereign debt. Moreover, when in 2009 the credit rating of Russia was downgraded due to financial crisis, the RMBS’s rating remained the same so became two notches above.

##### 1.4 Our Team

|  |  |
| --- | --- |
| A person wearing a suit and tie smiling at the camera  Description automatically generated | **Alexander Semenyaka**  In 1987 graduated with honours from the Faculty of Computational Mathematics and Cybernetics of Lomonosov Moscow State University, Ph.D. He organized the sale of shares at privatization auctions, debut ADR placements of Gazprom and launch mortgage securitization in Russia. In 2018 Alexander got MSc in leadership and strategy from London Business School and in 2020 a certificate from EDHEC business school on asset management using machine learning. Since 2018, he has been selecting and testing unique algorithmic strategies. |
| Andrew Kartashov | **Andrew Kartashov**  In 2000 graduated with honours from the Faculty of Mechanics and Mathematics of Lomonosov Moscow State University. After he worked as a programmer, lead programmer and head of division in Russian IT companies. In 2008, Andrew began trading on the Moscow Exchange with his own money and since 2010 his trading is exclusively run by robots. In March 2018, he launched robotic stock trading on US exchanges. |
| A picture containing person, person, wall, indoor  Description automatically generated | **Dmitriy Turevskiy**  In 2000 graduated from the Faculty of Mechanics and Mathematics of Lomonosov Moscow State University. Worked as a lead developer, project manager and head of the IT department in software development and fintech companies. Since 2014 is heavily involved in development of algorithmic trading software with strong emphasis on financial and mathematical statistics. |

#### Page 2 – Discretionary Investment Management (until FCA authorization)

This page will be accessible after ARQuant Management gets FCA authorisation.

##### 2.1 Our concept

This page will be accessible after ARQuant Management gets FCA authorisation.

##### 2.2 Our products

This page will be accessible after ARQuant Management gets FCA authorisation.

##### 2.3 Fact sheet

This page will be accessible after ARQuant Management gets FCA authorisation.

##### 2.4 How to start

This page will be accessible after ARQuant Management gets FCA authorisation.

##### 2.5 Investor Kit

This page will be accessible after ARQuant Management gets FCA authorisation.

#### Page 3 – Disclaimer (until FCA authorization)

This page will be accessible after ARQuant Management gets FCA authorisation.

#### Page 4 – Contacts exchange

|  |  |
| --- | --- |
| About you | About us |
| Name: | ARQuant Management Limited,  registered in England and Wales with Company number 13034143  Registered office:  85 Great Portland Street  1st Floor  London, W1W 7LT  Alexander Semenyaka  Chief Executive Officer  E: [alexander@arquant.co.uk](mailto:alexander@arquant.co.uk)  Andrew Kartashov  Chief Investment Officer  E: [ak@arquant.co.uk](mailto:ak@arquant.co.uk)  Dmitriy Turevskiy  Chief Technology Officer  E: dmitriy@arquant.co.uk |
| Surname: |
| Select your category (drop down list):   * Investor * Fund manager * Advisor * Promoter * Service provider * Media professional * Official * Researcher * Other |
| Company/Organization Name: |  |
| Website: |  |
| Job Title: |  |
| Email: |  |
| Confirm email: |  |
| Telephone: |  |
| Your message:   * Subject * Body |  |

### Приложение 6 – Содержание страниц (после получения лицензии FCA)

#### Page 1 – Home

The same as it was before FCA authorization + add at the bottom:

“ARQuant Management Limited is authorised and regulated by the Financial Conduct Authority (Reference Number \_\_\_\_). The company provides discretionary management services to professional and qualified investors only. The value of the investment may fall or rise and the investor may not be able to recover the amount of the initial investment. Past performance is not a guarantee of future results.”

#### Page 2 – Discretionary Investment Management (after FCA authorization)

##### 2.1 Our strategy

Since 2018 our Long Short Equity Strategy has been deployed by Andrew on his personal broking account and has demonstrated impressive performance. In contrast, during this period many actively managed funds have shown poor performance and suffered from investor redemptions.

The Strategy is to take long and short positions in selected US stocks traded on NYSE and Nasdaq. Stock selection is updated quarterly. All investments are short-term, average holding period is about 5 business days. All positions are to be fully closed before US national holidays.

The company’s trading strategy uses technical analysis and statistical pattern recognition to predict the directional movement of a specific stock in next 1 to 5 days.

The main statistical pattern is momentum. The system automatically compares it’s current momentum with all the available historical data on this and other stocks to understand the possible distribution of future movements. This statistical distribution is then compared to the leverage and direction we are going to use on this particular stock in this particular moment.

Another pattern used in the system is current volatility of the underlying stock. Again, the algorithm analyses historical data to understand where a stock can move and what are possible dispersion of future movements.

There are several other patterns, and they tend to change as the system evolves and we may find better suited patterns. The Strategy has a built-in procedure to manage the drawdown risk - each day it verifies the current drawdown of the system and it adjustment leverage multiplier to the standard leverage in the system. This makes it is harder to get big drawdown as leverage is halved, and at the same time allows the system to achieve higher returns when drawdowns are low.

The client will select a level of leverage and this will be specified in an Investment Management Agreement. The leverage will be provided by Interactive Brokers.

##### 2.2 Our products

Our service is Discretionary Portfolio Management. However, we have no pre-selected portfolios and customer can tailor a portfolio according to its needs.

Investment period, currency of investment, maximum leverage level, stop-loss and other parameters and controls as well as the nature of the services and associated risks will be documented through an Investment Management Agreement (IMA) See details in 2.5 Investment Kit.

After or in parallel with signing the IMA, Clients shall open and fund an account with an operating subsidiary of Interactive Brokers Group, Inc (See the list here) which is our prime broker. The client will grant the Company a mandate over the account as documented in the IMA.

Minimum investment is $100,000.

We charge management and performance fees as shown below.

|  |  |  |
| --- | --- | --- |
| **AUM band** | **Management fee rate (p.a.)** | **Performance fee (% performance)** |
| Up to $1’000’000 | 1.00% | 20.0% |
| $1’000’001 - $3’000’000 | 0.85% | 18.5% |
| $3’000’001 - $5’000’000 | 0.70% | 17.0% |
| Above $5’000’000 | 0.55% | 15.5% |

The performance fee is charged from the performance above 5% p.a. (the hurdle rate).

Example: if annual return is 21% p.a., then the performance will equal to 21%-5%=16% p.a.)

##### 2.3 Fact sheet

Past returns are not a good estimate of future returns. However, based on how the Strategy has performed historically we expect after fees return for investors with minimum investment is about ~16% p.a.

**Historical Performance (monthly and annual returns, after fees)**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | **YTD** |
| 2018 |  |  | 4% | 1% | 6% | 9% | 3% | 6% | -1% | -1% | 3% | 5% | **33%** |
| 2019 | 3% | 2% | 4% | 0% | -3% | 8% | -1% | -4% | 3% | 0% | 2% | 6% | **18%** |
| 2020 | 0% | 28% | 9% | 12% | -3% | 14% | 14% | 16% | 2% | 1% | 4% | 3% | **118%** |

##### 2.4 How to start

To be verified by the lawyer

1. You fill in this form online
2. ARQuant emails to you the Investor Kit
3. You submit an application form with enclosed documents for KYS
4. ARQuant conducts KYC and confirms eligibility, or may ask for additional documents
5. We both sign an Investment Management Agreement
6. You open a broking account with Interactive Brokers
7. You authorise ARQuant as advisor to manage your account on discretionary basis
8. You transfer funds to the broking account
9. As soon as funds are there, ARQuant starts managing your portfolio

##### 2.5 Investor Kit

To be verified by the lawyer

1. The Terms of Business of ARQuant (i.e. the regulatory and compliance obligations of ARQuant and client)
2. Application Form
3. KID (Key Information Document) ??
4. Self-assessment/Declaration of a customer as professional or elective professional client
5. Set of KYC/AML/Identification documents for an individual
6. Set of KYC/AML/Identification documents for a legal entity
7. FATCA / W8-BEN-E Form ??
8. Tax Residence Self-Certification ??
9. Subscription/Commitment letter (as Deed) ??
10. Instructions for Cash Settlement
11. Investor guidelines ??

#### Page 3 – Disclaimer (after FCA authorization)

To be verified by the lawyer

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#### Page 4 – Contacts exchange

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