BinQuant 2024



Cryptocurrency Quant Trading Firm

About us



Business

Since 2018, BinQuant develops quantitative arbitrage and high-frequency strategies in cryptocurrency spot and derivatives markets, to achieve high yield with low drawdown with advanced risk control system, back testing engine, and connectivity latency optimization

Key Figures

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Quant trading team size with academic background and professional experience

500+

Million USD AUM SMA + Prop 7

Venues supported (Binance, OKX, Bybit, HTX, Bitget, Gate, CoinEx) 7*24

Automated trading system and manual monitor

Main Strategies



BinQuant manages client's account, denominated in USD stables, BTC and ETH

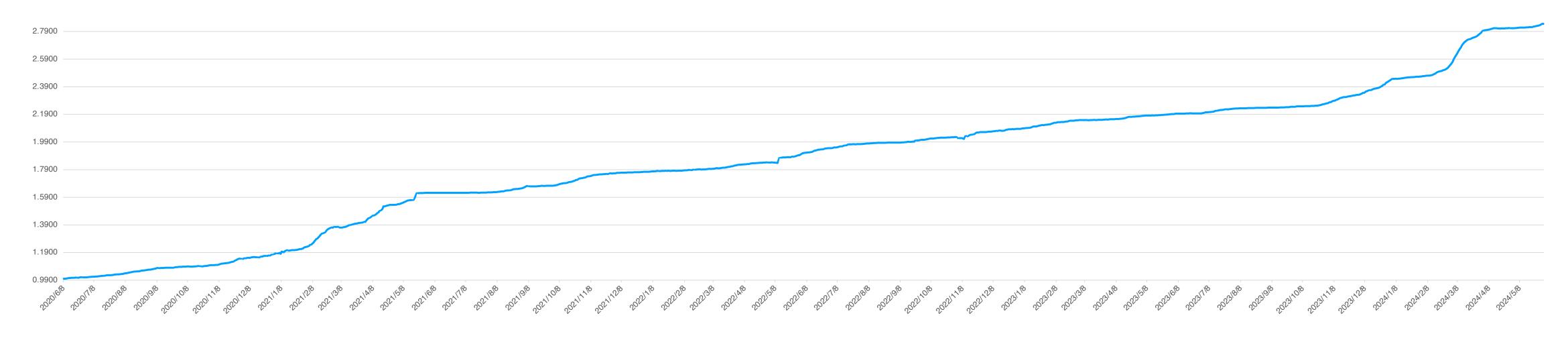
	Funding rate arbitrage (market neutral)	Cross venue arbitrage (market neutral)	CTA (trend following)
Main venue	Binance, OKX, Bybit	Binance, OKX, Bybit, Bitget, Gate, CoinEx	Binance
Instrument	Spot, Swaps	Swaps	Spot, Swaps
Sharpe Ratio	8+	7+	1.5+
Annualized return*	10% - 100%	20% - 120%	30% - 60%
Max. drawdown	0.7%	1.2%	11%

^{*} Return is gross of Binquant's performance fee, same with rest of the document

Funding rate arbitrage



Capturing funding fee income from swaps, and market price inefficiency between spot and swaps while keeping market neutral, best with portfolio margin accounts

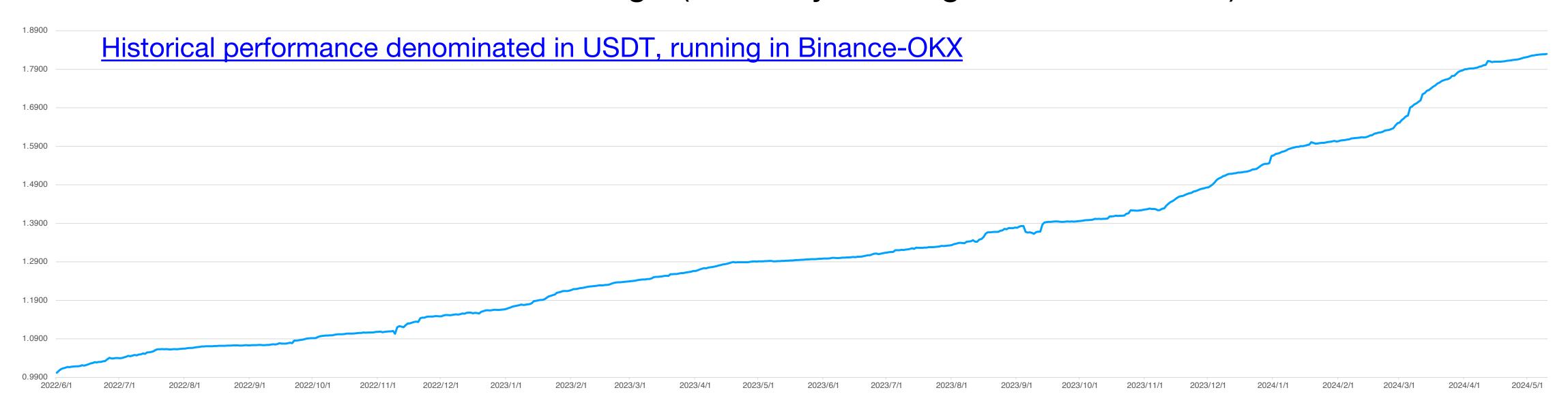


Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	0ct	Nov	Dec	APY
2020	_	_	_	_	_	1.00%	2. 16%	3. 31%	1. 78%	1. 14%	4. 33%	2. 56%	31.00%
2021	4. 40%	11. 23%	2. 52%	8. 53%	5. 41%	0.03%	0. 20%	1. 73%	1. 16%	3. 34%	1. 90%	0. 59%	50. 74%
2022	0. 42%	0. 58%	1. 75%	0.98%	2.86%	2.66%	1. 50%	0. 53%	1. 03%	0.96%	1. 76%	1. 12%	17. 54%
2023	1. 53%	1. 43%	0. 27%	1.06%	0.69%	0. 28%	1. 53%	0. 28%	0.37%	1. 06%	2. 66%	4. 17%	16. 57%
2024	1. 40%	3.06%	9. 10%	1.08%	1. 14%				-				41.06%

Cross venue arbitrage



Capturing market price inefficiency between different venues, while keeping market neutral, best between Binance and another exchange (OKX, Bybit,, Bitget, Gate, CoinEx)

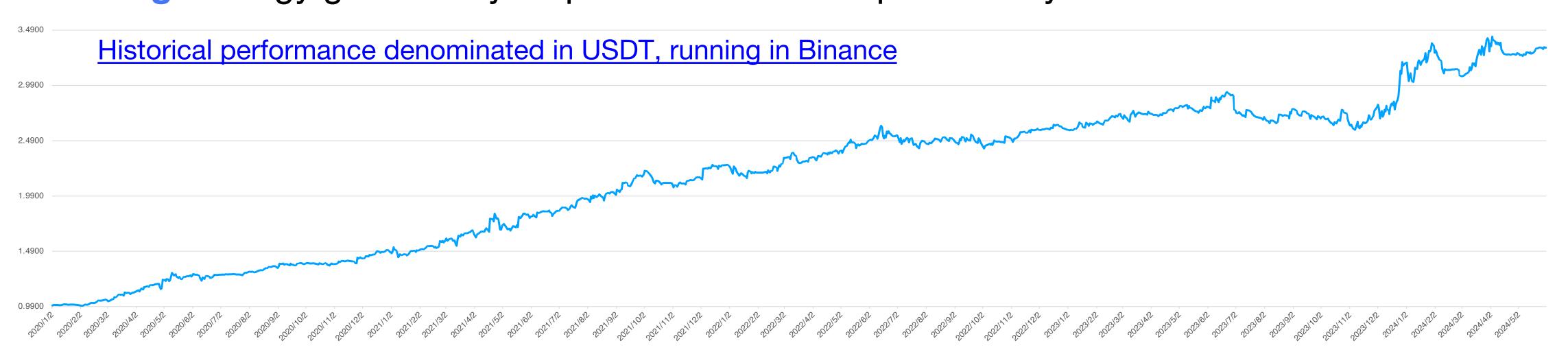


Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	APY
2022	_	_	_	_	_	3. 95%	2.30%	0.83%	1.71%	1. 48%	3. 58%	1. 55%	28.39%
2023	4. 12%	1.95%	2. 14%	1. 91%	0.60%	1. 17%	1.44%	3. 41%	1. 19%	2.08%	3. 97%	5. 40%	34. 16%
2024	2.37%	2.91%	8.00%	1.88%	1. 35%				_				43. 13%

CTA trend following



Aggregating price, volume and transactions data to generate signals into a **short-term trending following** strategy guarded by stop loss orders and optimized by best instrument execution



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	0ct	Nov	Dec	APY
2020	0. 22%	4. 99%	6. 59%	9.09%	2. 43%	1. 30%	1.60%	3. 50%	2.02%	-0.05%	4. 13%	3. 68%	48. 31%
2021	0.86%	4.66%	6. 63%	0.69%	6.07%	3. 45%	5.84%	2. 28%	7.81%	-3.30%	2. 57%	5. 27%	53. 46%
2022	-3.40%	3.63%	2.08%	2.71%	3.82%	1. 53%	-1.86%	0.75%	-1.11%	1.68%	3. 37%	-0.35%	13.71%
2023	2.48%	2.08%	0.94%	1. 44%	0.78%	-0.99%	-3.31%	3. 45%	-2.64%	-1.46%	4. 39%	13.63%	23. 13%
2024	4. 90%	-8.65%	7. 11%	-0.49%	1. 49%				_				10. 74%

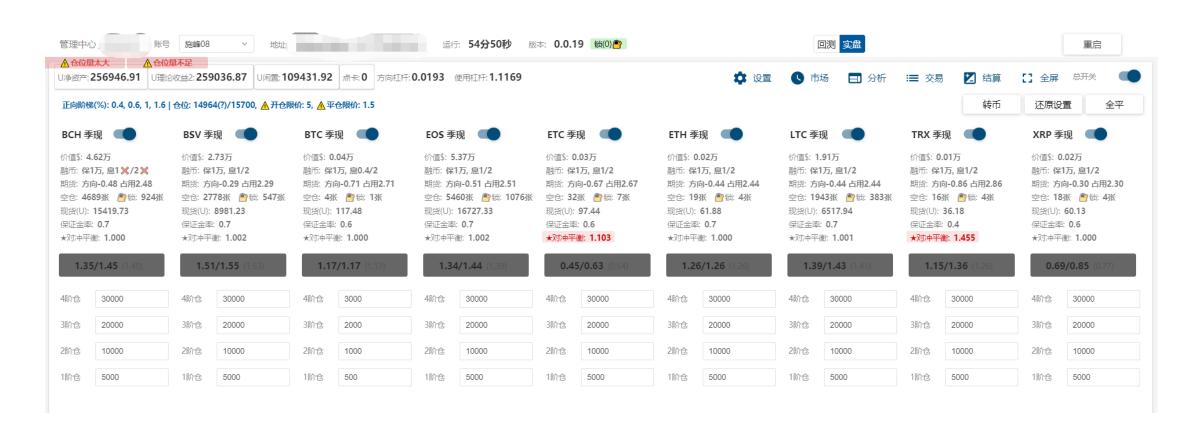
Cooperation Model



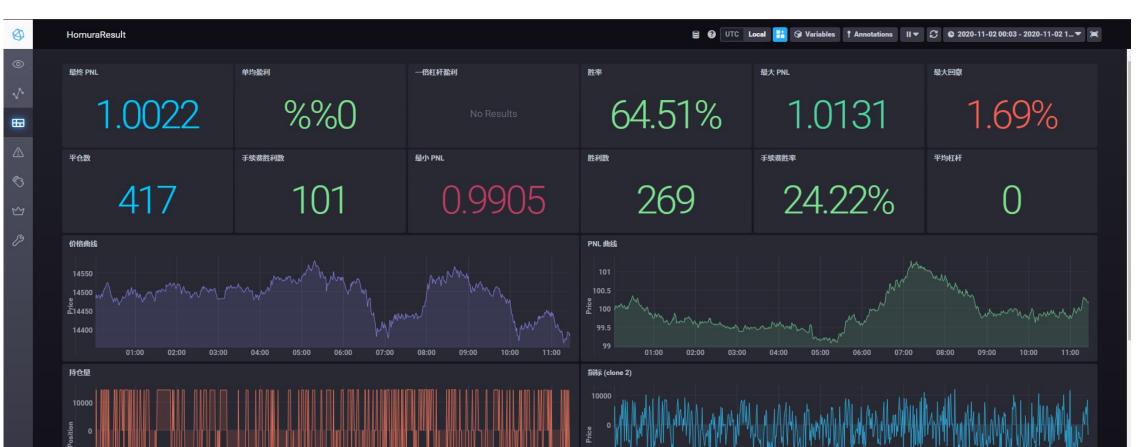
Model	SMA, Binquant can use allocator's account API or provide top fee tier by exchange MSA feature					
Management fee	0.1% Monthly					
Performance fee	35% on HWM					
Subscription / redemption fee	None					
Minimal Investment	\$1 million, for USDT or USDC \$2 million equivalent, for BTC or ETH					
Liquidity	Daily					
Notice period	48 hours					

Risk Monitor











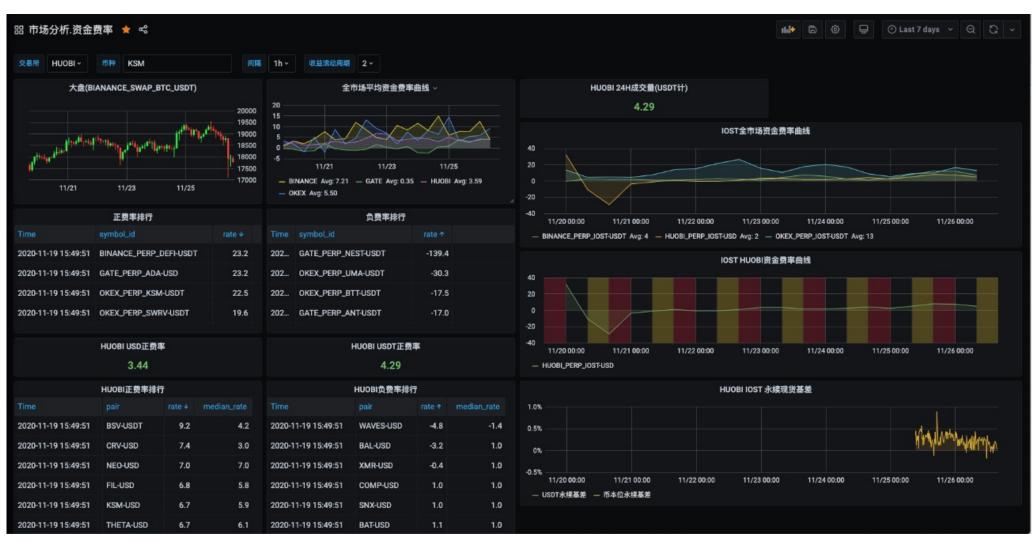
Data Service



- Historical data service
- Real-time monitoring of the whole market









Contact



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