

LTP BTC MULTI-STRATEGY ARBITRAGE PRODUCT

Neutral Arbitrage Strategy

Product Overview

LTP BTC Multi-Strategy Arbitrage Product is a market-neutral fund that deploys BTC arbitrage strategies. Its primary investment objective is to offer investors distinctive opportunities to capitalize on the growth and progress of the cryptocurrency market. By utilizing BTC-based funding rate arbitrage and futures-spot price spread arbitrage strategies, this product aims to achieve investment returns that outperform market benchmarks.

Investment Strategy

The arbitrage strategy implemented in this product operates independently of the broader economic environment and the price movements of individual assets. It is designed to mitigate directional and exposure risks, enabling more objective returns.

- **Funding Rate Arbitrage:**
 - It involves trading equal quantities in opposite directions simultaneously in the spot market and perpetual contracts to profit from the funding rate in perpetual contract trading through offsetting gains and losses.
- **Futures-Spot Price Spread Arbitrage::**
 - This strategy capitalizes on the convergence of futures prices with spot prices at expiration. It involves buying at a lower price and selling at a higher price when there is an abnormal price difference between futures and spot markets for the same digital asset. Profits are realized by closing the position when the price difference narrows. This approach carries no directional risk.

Strategy Management Team

Liquidity Fintech Investment Limited is a professional cryptocurrency asset management firm based in the British Virgin Islands. Given our proven track record in crypto quantitative trading and ability to consistently generate positive returns even during extreme market conditions in the crypto industry. Our primary objective is to enable investors to generate BTC returns on their BTC holdings, regardless of market conditions. This is achieved without taking directional risk.

Terms

Fund Target AUM	200BTC
Management Fee	0
Incentive Allocation	30%
Minimum Investment	5 BTC
Subscriptions	Daily
Subscription Currency	BTC
Withdrawals	Applications accepted on first working day of each month, funds processed within 7 working days.
Lock up	3 Months
Trading Venue	Binance、 OKX、 Bybit
Manager entity	Liquidity Fintech Investment Limited (BVI Asset Management License with License Number: IBR/AIM/23/0966.)

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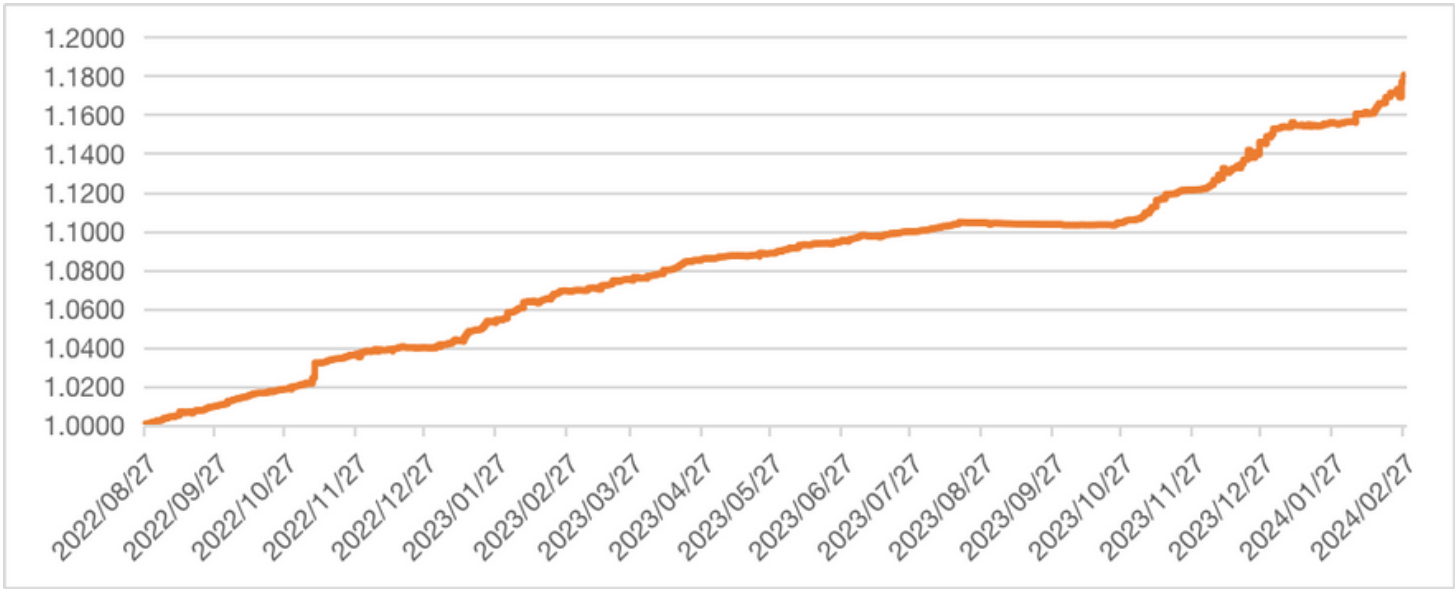
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Historical Performance

APY 11.96%

Sharpe Ratio 5.38

Max. Drawdown 0.36%



Note: Performance data from August 27, 2022, to February 29, 2024.

Monthly Pre-Fee Return Statistics

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	APY
2024	0.59%	2.16%											16.80%
2023	1.42%	1.37%	0.61%	0.94%	0.37%	0.45%	0.48%	0.32%	0.01%	0.20%	1.45%	2.44%	10.54%
2022								0.14%	0.89%	0.78%	1.64%	0.48%	11.55%

Note: Performance data represents pre-fee returns and should be used for reference purposes only. Past performance is not indicative of future results.

Highlights

✓ Opportune Investment Timing

Take advantage of a bullish market with increased market size and volatility, offering improved investment opportunities and potential for funding rate arbitrage. Enhance BTC returns while holding BTC and utilizing arbitrage strategies.

✓ Select Quantitative Trading Team

LTP carefully selects and collaborates exclusively with exceptionally performing teams in terms of risk control, conservative risk allocation, and outstanding track records through rigorous screening and background checks in our Capital Intro business.

✓ Stable Long-Term Returns

Our strategy is built on low-risk and stable approaches, delivering consistent and reliable long-term returns for our clients.

✓ Robust Risk Management

We utilize a sophisticated data monitoring system to track and analyze investment product performance. This allows us to make timely portfolio adjustments, ensuring effective risk allocation and achieving our return objectives.