



Luxtech
C A P I T A L



To provide higher return to risk (cost) ratios and thus create values through accurate pricing of market risks.

Positioning

A quant hedge fund of digital assets supported by star portfolio managers

<1%

No higher than 1% of weekly maximum drawdown for all funds

>15%

Annual return exceeding 15% over the past year

4+

Current asset under management worth over 400 million US dollars which is including more than 7,000 BTC and 200 million USDT

100+

Total fund cumulatively managed by the team surpassing 10 billion RMB

20+

A professional team that has gathered more than 20 experts with prowess in mathematics, computer science and finance

30+

A provider of asset management and quant technologies currently serving more than 30 institutional clients

Cryptocurrency Asset Management Fund

Committed to obtain steady and sustainable absolute returns

Product type	Risk-free arbitrage		Statistical Arbitrage
Product Positioning	absolute return, cash flow management		AI learning, searching for Alpha return
Token/Gold standard	USDT、BTC、ETH etc.		
Expected annual rate of return	15%-25%		30%-60%
Operation format	Asset controlled by client, API access trading(SMA)		
Investment targets	Spot、leverage、future contract、perpetual contract		
Minimum subscription	1,000,000 USDT worth value		
Lockup period	6 months		
Stop-loss line	0.90		0.80
Applicable market	The return and volatility are positively correlated, the greater the volatility, the higher the return		
After-sales service content	1. Provide monthly net valuation; 2. Submit quarterly investment reports each quarter; 3. If there is a large drawdown with 2%-3% during the period, we will have a real-time communication with client about the reasons for the loss, including market analysis, trading system analysis, strategic analysis, as well as providing solutions and countermeasures.		
Remark	The product as above is a standardized version, customization is also provided as per customer's requirements		



Proprietary Data

Data from different vendor and exchange sources are jagged, which affects the strategy design



API Integration

Technological limitations or bugs commonly encountered by different exchanges result in less-than-ideal outcomes when implementing multi-exchanges strategies.



Preferential Fees

Highly frequent quantitative trading results in high handling fees for regular-level accounts drag profits down.



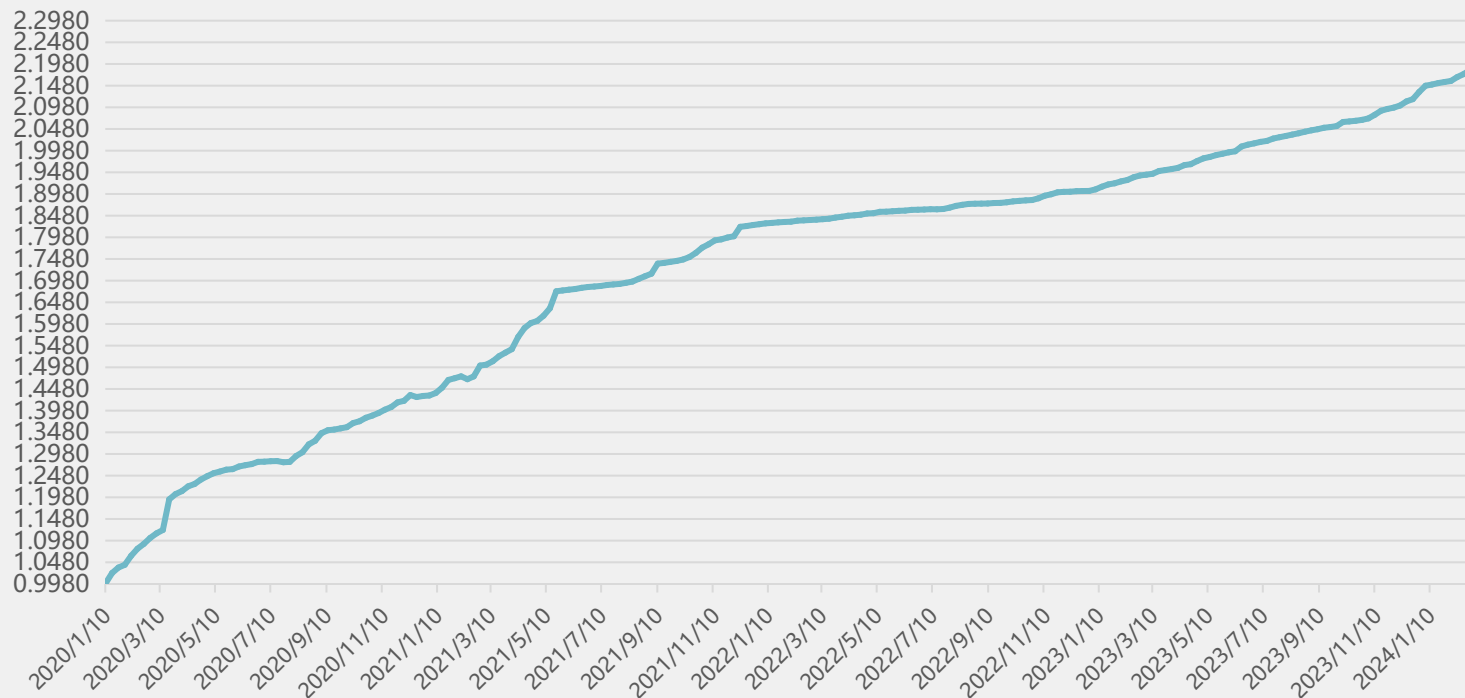
Co-location

Trading speed is crucial to successful strategy implementation.

Risk-free Arbitrage(USDT)

Committed to obtain steady and sustainable absolute returns

USDT denominated risk-free arb NAV



Annualized Rate of Return	29.16%
Weekly Rate of Return	2.51%
Accumulated Trading Days	1513
Latest Net Value	2.2089
Max DD Rate	0.66%
Sharp Ratio	4.76

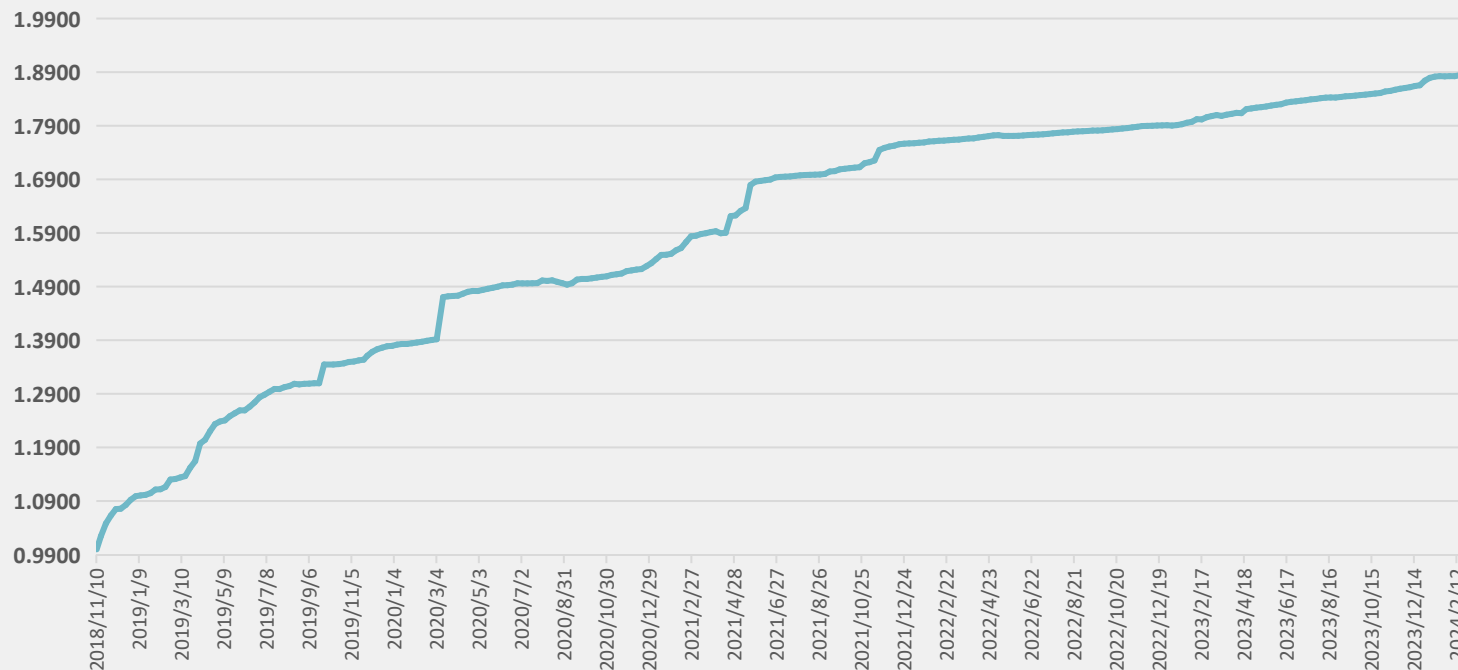
Product Highlight: Absolute returns, positive cash flow

Seeking trading opportunities on whole market with using basis of recent contract and future contract, funding rate of perpetual contract, and cross-platform price difference of the same variety to carry out arbitrage, which maintains zero exposure(totally hedge) and independent of market movements. The strategy is stable with an average monthly return of 1.5%-4%.

Risk-free Arbitrage(BTC)

Committed to obtain steady and sustainable absolute returns

BTC denominated risk-free arb NAV



Annualized Rate of Return	16.88%
Weekly Rate of Return	0.94%
Accumulated Trading Days	1939
Latest Net Value	1.8970
Max DD Rate	0.55%
Sharp Ratio	7.09

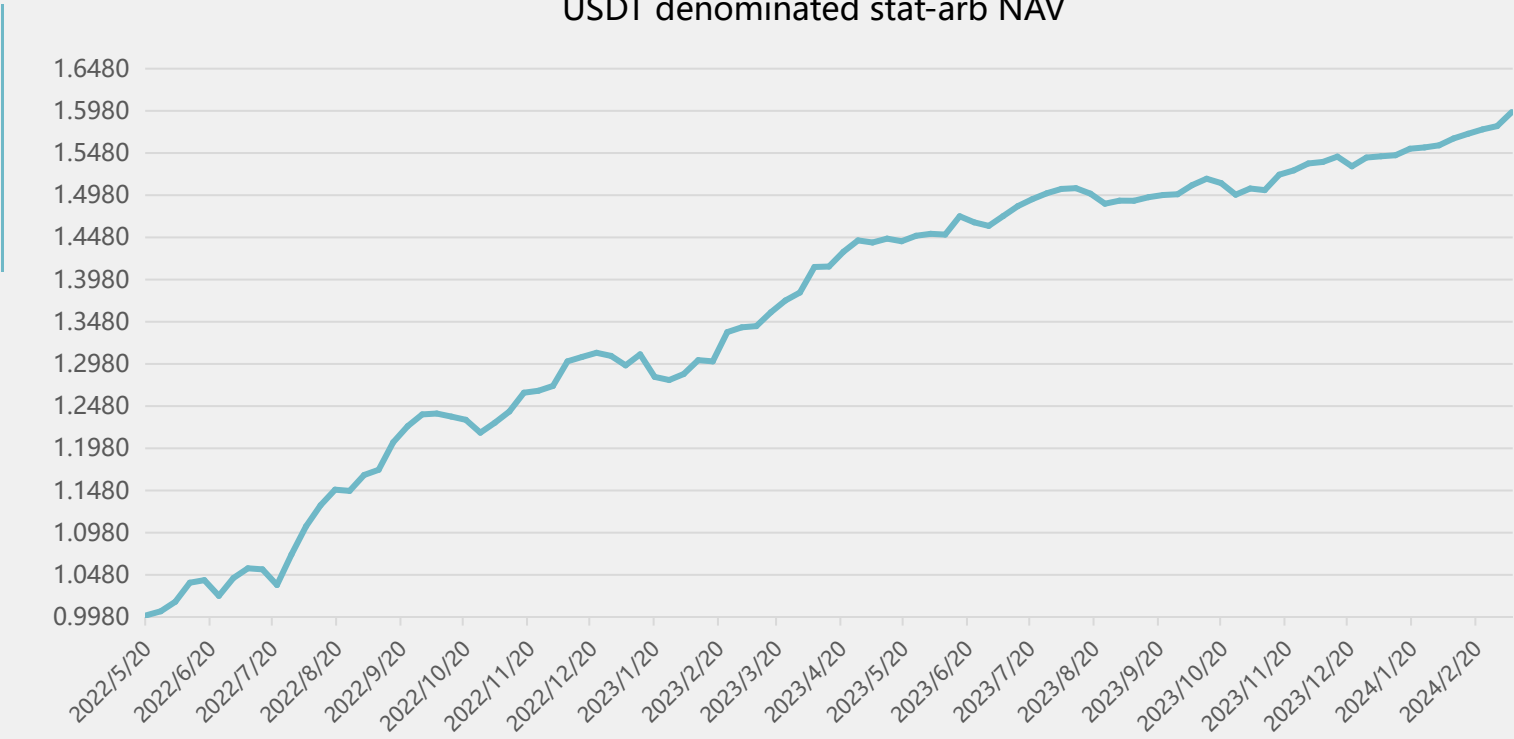
Product Highlight: Long-term value preservation and appreciation

The Token-Standard strategy uses spreads between varieties and interest rates for arbitrage among platforms . It is risk-neutral and is not affected by the rise and fall of the market trend. The strategy is stable with an average monthly return of 0.8%-1.5%, and the maximum drawdown is extremely low.

Statistical Arbitrage(USDT)

Searching for Alpha return

USDT denominated stat-arb NAV



Annualized Rate of Return	33.04%
Weekly Rate of Return	1.66%
Accumulated Trading Days	659
Latest Net Value	1.5965
Max DD Rate	2.67%
Sharp Ratio	4.53

Product Highlight:
AI learning, searching for Alpha return

Arrived at a multi-dimension scoring matrix by combining multi-factoring trading target selection and AI deep learning techniques, thereby postulating a ranking system for available tokens. Long and short orders are then placed according to the scoring matrix. Thereby structuring a market-neutral strategy whilst capitalizing on the alpha gain.

Cryptocurrency Asset Management Fund

Paramount attention to risk and drawdown

Strategy Risk Management



Robust optimization

Strategy works to identify parameter plateaus instead of parameter peaks to avoid excessive data mining, and implements out-of-sample testing.

Strategy Management

Volatility target, acceptable maximum drawdown, expected return target, and test termination upon strategy failure are set.

Low Correlation

A low correlation between deployed strategies is ensured. Correlation tests address Logical Correlation, Exceedance Correlation and Factor Exposure Correlation.

Pre-launch simulation

Product Risk Management



Risk Management Target

Objectives of product risk management, including Net Position, Factor Exposure, Volatility, Max DD, Graded Stop-loss, are set.

Risk Management Test

Ensures that the product strategy group meets the requirements of risk management objectives. Scenario analysis and stress tests are also conducted to assess the probability of product drawdown and loss in extreme cases.

Real-time Monitoring

Monitoring indicators include: Winning Rate, Profit and Loss Ratio, Periodical Return, Max DD and Max Potential Loss.

Tail Risk Management

Transaction Risk Management



Execution of Risk Management

Monitoring over turnover rate and risk management factors in portfolio positions is implemented. Operational status of strategies is analyzed by comparing them with that under ideal conditions.

Liquidity Risk Management

Proportions of low liquidity varieties and contracts in portfolio are restricted, and low-liquidity positions are adjusted in accordance with changes in real-time market liquidity.

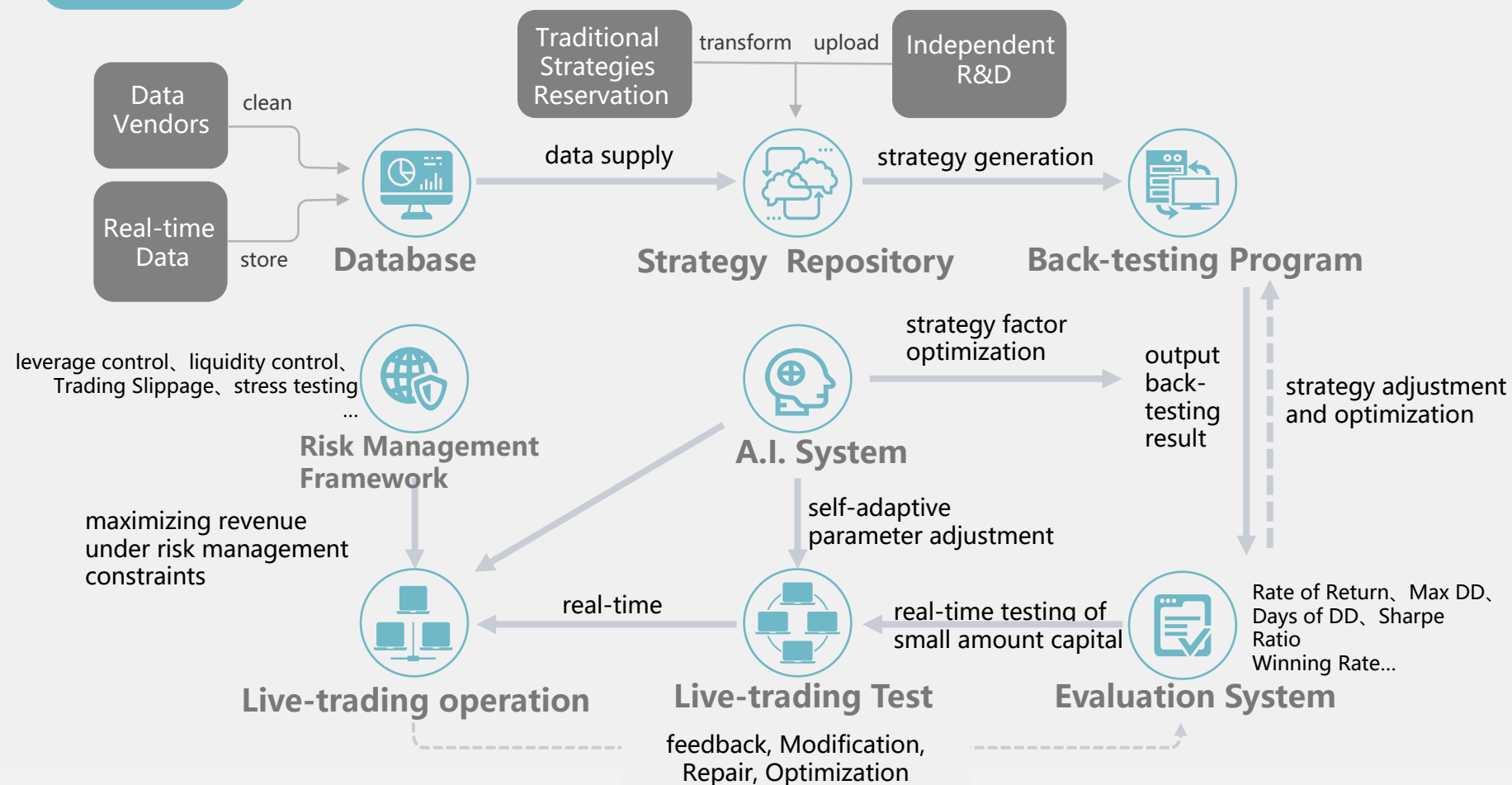
Distributed Risk Management

Each strategy separately imposes position limit on every one of spot and futures transactions, along with adjustments made dynamically.

Fair Risk Management

Strategy Iteration

Observing a scientific, rigorous but innovative strategy research system



TensorFlow

theano

amazon
web services

Google Cloud

Alibaba Cloud

Professionals

Substantial strength in recruiting top-notch talents

Luxtech's core team consists of a group of fund managers from large quantitative hedge funds at home and abroad. We bring together outstanding experts with **mathematical** and **computer science** backgrounds, with years of quantitative trading experience and market acumen.



清华大学
Tsinghua University



北京大学



浙江大学
ZHEJIANG UNIVERSITY



上海交通大学
SHANGHAI JIAO TONG UNIVERSITY



复旦大学
FUDAN UNIVERSITY



凯丰投资
极精微 致广大



中国科学技术大学



交通银行
BANK OF COMMUNICATIONS



阿巴马资产管理
ABAMA ASSET MANAGEMENT



Industry Partners

Partner with many of the world's top exchanges for low rates and custody services

- Luxtech relies on strong industry resources to work with a number of top exchanges and enjoy high market maker rates.
- The exchange provides custody services for the Luxtech asset management account to ensure that investors control the transfer authority of the assets of the trading sub-account and ensure the safety of funds.



VIP9
MM Tier 3

Binance is a global cryptocurrency exchange that provides trading services for more than 100 cryptocurrencies, including options, spot, U-standard contracts, coin-based contracts and other trading products. Since the beginning of 2018, Binance is considered the largest cryptocurrency exchange in the world in terms of trading volume.



VIP8
DMM

OKX is one of the world's leading cryptocurrency exchanges, offering cryptocurrency and derivatives trading services for digital assets to millions of users in more than 100 countries.

The Bybit logo features the word "BYBIT" in a bold, white, sans-serif font. The "I" is stylized with a small vertical bar to its right. The logo is set against a black rectangular background.

BYBIT

PRO3
MM Tier 2

Bybit is one of the world's leading cryptocurrency exchanges and was founded in 2018. As of October 2021, it has more than 10 million registered users worldwide.

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