

Algorithmic trading

Main basket strategy

IQSF Fund's objective is to develop capital-intensive strategies.

IQSF main strategy is a basket of several active trend-following strategies based on the momentum effect and enhanced by incorporating the concept of volatility clustering.

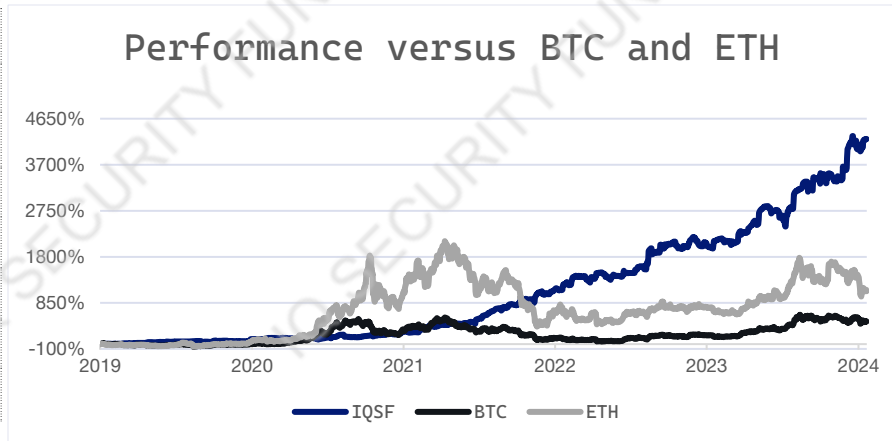
Furthermore, the mean reversion strategy is implemented, which allows for increased efficiency in the portfolio.

The effectiveness of IQSF strategies is evidenced by their consistent performance over time, across different market cycles, including bull markets, bear markets and periods of sideways movement. Our track record represents our ability to generate alpha independently of general market movements.

Performance 2019–2024

Year	JAN	FEB	MAR	APR	May	JUN	JUL	AUG	SEP	OCT	NOV	DEC	CAGR
2019								6,47	11,77	4,74	13,79	1,97	144,88
2020	6,02	1,73	1,31	8,89	-0,70	-4,48	25,20	-1,54	12,85	-2,42	-7,54	8,81	60,29
2021	7,64	21,21	-15,90	9,03	6,80	9,50	12,07	-1,36	33,73	8,92	5,96	0,28	156,26
2022	17,42	24,37	10,55	4,96	13,28	16,33	2,91	9,03	12,04	-1,27	0,37	1,46	190,31
2023	4,08	8,72	16,75	8,40	-4,22	10,84	-4,65	3,90	-4,83	11,79	6,00	13,56	98,12
2024	-7,25	19,90	6,26	-0,70	3,08	4,95	12,10						89,61

Annualized Return	118,95%
Average Month	6,75 %
Max Drawdown	-19,98 %
Max daily Drawdown	-14,56 %
Largest Drawdown	108 days
Volatility	30,06 %
Sharpe Ratio	3,96
Calmar Ratio	5,95



Trading logic summary

Strategy is focused on trading local trends, spikes in volatility and return to the average value on highly liquid instruments.

Each trade is followed by fixed risk. Unprofitable positions are not averaged, while profitable positions can be increased through pyramiding. The system works effectively for both long and short. However, each trade is always opened in only one side.

Strong market movements are not scary. Most often, the strategy earns from them. IQSF takes a prudent approach to trading. The absence of trades, particularly during periods of pronounced market volatility and strong price movements, is a deliberate aspect of IQSF strategy. The significant stop-loss (SL) sizes required to maintain our stipulated risk-reward ratios under such conditions render entry less viable. Given the rarity of sustained, strong trending movements and the potential for substantial retracement before large take-profit (TP) targets are hit, our algorithms opt for prudence. This approach is informed by historical analysis and our commitment to preserving capital and ensuring long-term profitability.

Key parameters

Trading assets	Position holding period	Stop-losses (fixed risk)	Fully automated	Trades per month	Capacity	AUM	Indicated performance
BTC & ETH perpetual futures	< 3 days	Yes	Yes	0 - 40	\$150 mln	\$45 mln	gross