CHAINRIDER

AI based

cryptocurrency trading

TRADING DATA

AI based cryptocurrency trading recommender service

SINCE AUGUST 2018

10 EXCHANGES

BINANCE

HitBTC
The largest spot trading market

Bitstamp

coinbase

GEMINI

Huobi

kraken

KuCoin

BITFINEX

POLONIEX

16 CRYPTOCURRENCIES

530MIL+ DATA POINTS

DATASET GROWS EACH HOUR

MACHINE LEARNING MODELS

Bollinger bands
close, rsi, bandwidth, percent-b, cv, x, chop and roc

100+
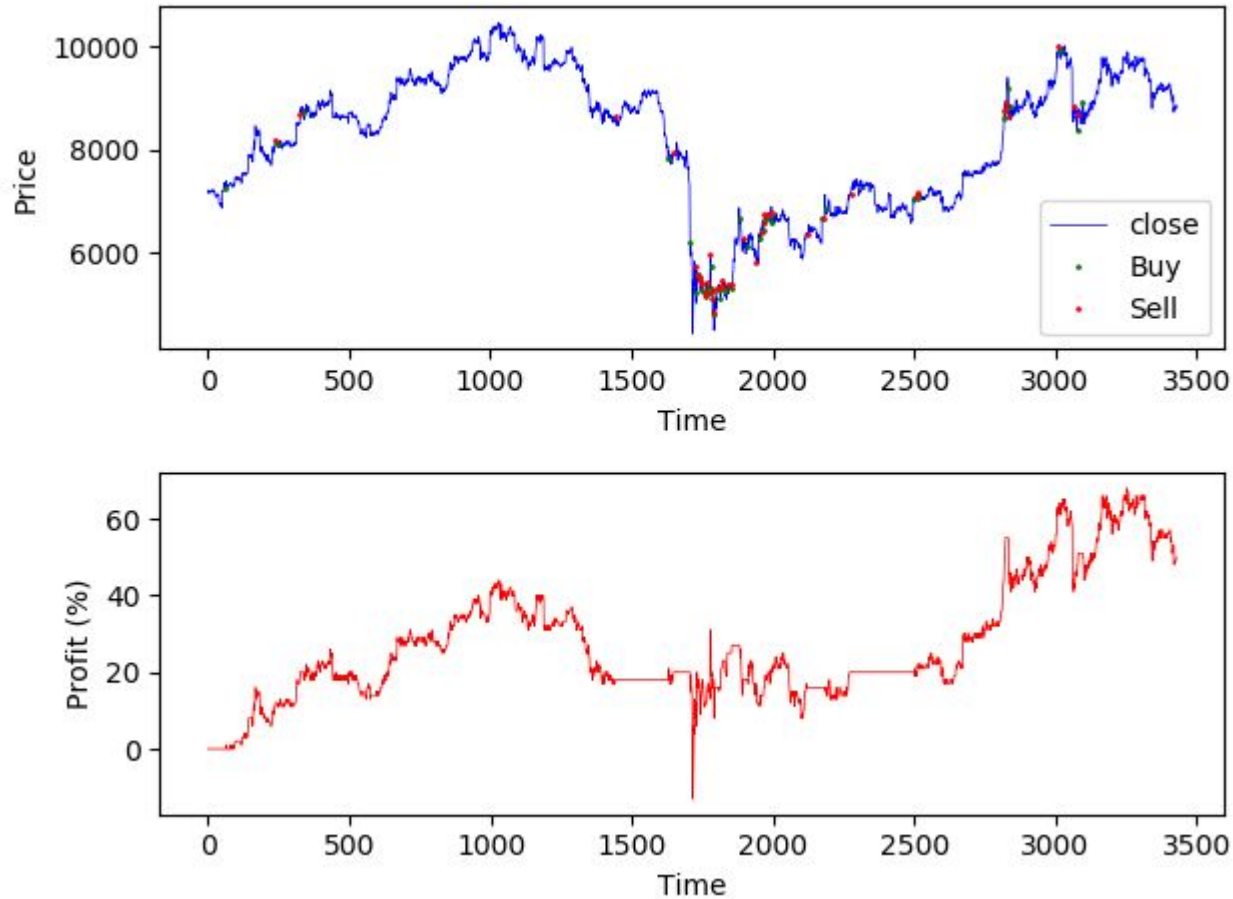different trained and tested models

1 hour
data aggregation

30+ FEATURES

ML MODEL FINE-TUNING

PREPROCESSED TRADING DATA

5 CRYPTO-CURRENCIES

BTC 1st Jan 2020 - 25 May


```
#######################BTC###############
Trading fee: 0.15%
Hours in observed period: 3018
BTC return for observed period: 51.60%
Closed trades: 42
Risk free rate (2.5% annual): 0.91
Average gain per closed trade: 0.97%
Standard deviation of portfolio excess return: 5.63
Sharpe ratio (with 2.5% annual risk free): 9.01
Downside standard deviation: 2.92
Sortino ratio (with 2.5% annual risk free): 17.39
Maximum drawdown: -40.28%
Max drawdown lasted for: 685 hours
###########################################
```
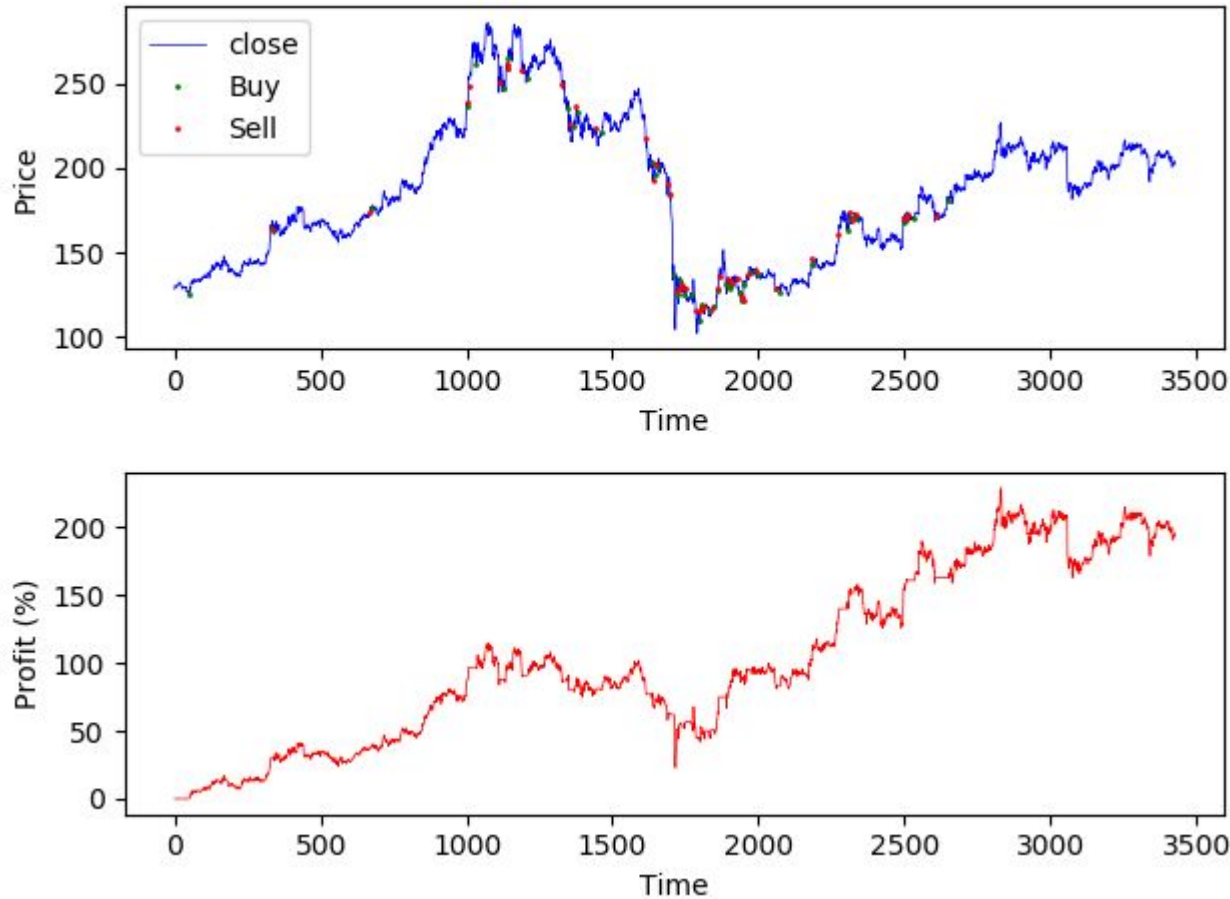
ETH 1st Jan 2020 - 25 May


```
#######################ETH###############
Trading fee: 0.15%
Hours in observed period: 2557
ETH return for observed period: 163.80%
Closed trades: 47
Risk free rate (2.5% annual): 0.77
Average gain per closed trade: 1.95%
Standard deviation of portfolio excess return: 6.60
Sharpe ratio (with 2.5% annual risk free): 24.70
Downside standard deviation: 2.22
Sortino ratio (with 2.5% annual risk free): 73.38
Maximum drawdown: -42.46%
Max drawdown lasted for: 643 hours
##########################################
```
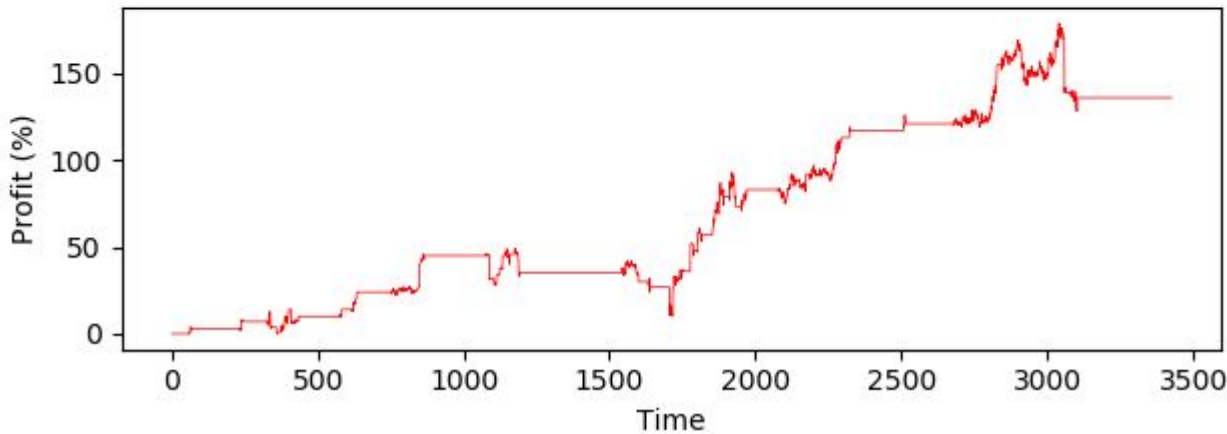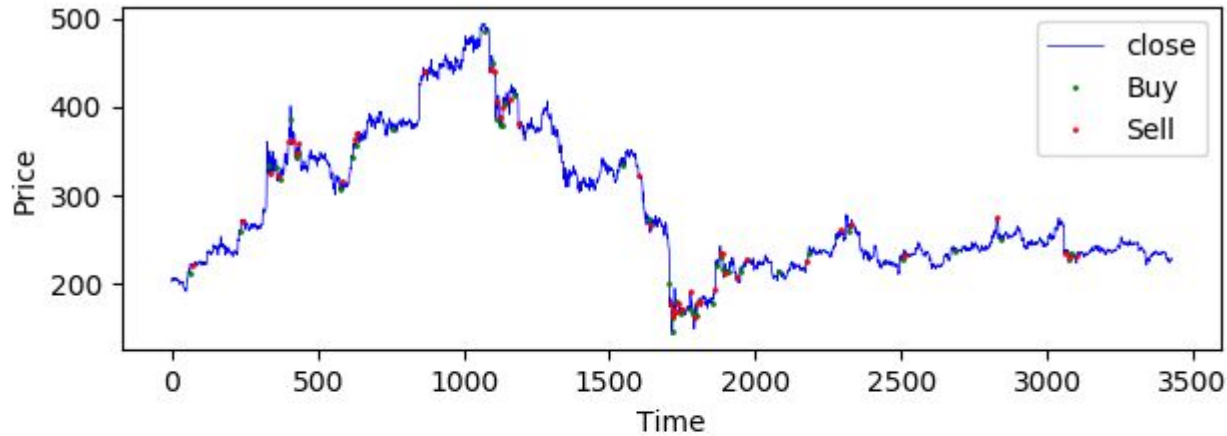
BCH 1st Jan 2020 - 25 May


```
#########################BCH###############
Trading fee: 0.15%
Hours in observed period: 3043
BCH return for observed period: 136.52%
Closed trades: 45
Risk free rate (2.5% annual): 0.91
Average gain per closed trade: 1.86%
Standard deviation of portfolio excess return: 5.91
Sharpe ratio (with 2.5% annual risk free): 22.94
Downside standard deviation: 2.85
Sortino ratio (with 2.5% annual risk free): 47.63
Maximum drawdown: -18.31%
Max drawdown lasted for: 61 hours
###########################################
```
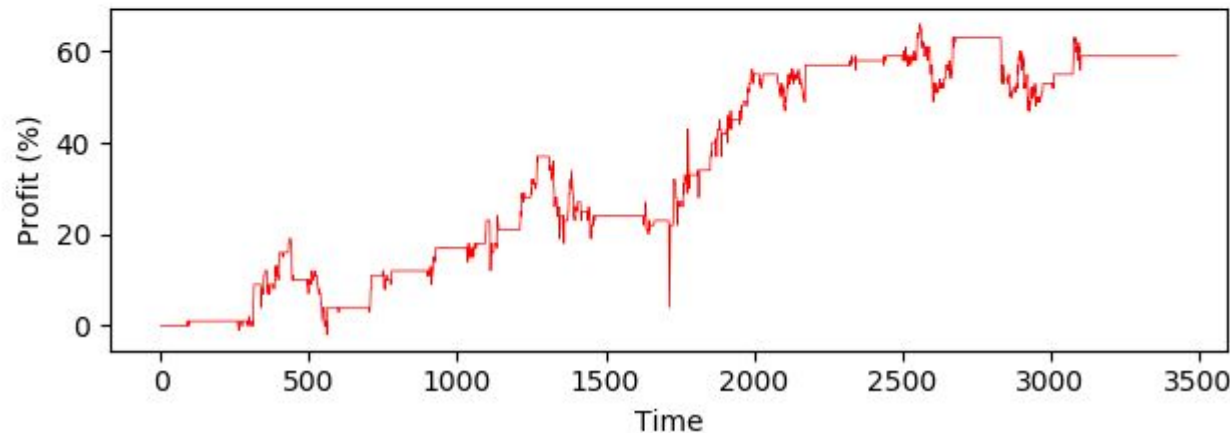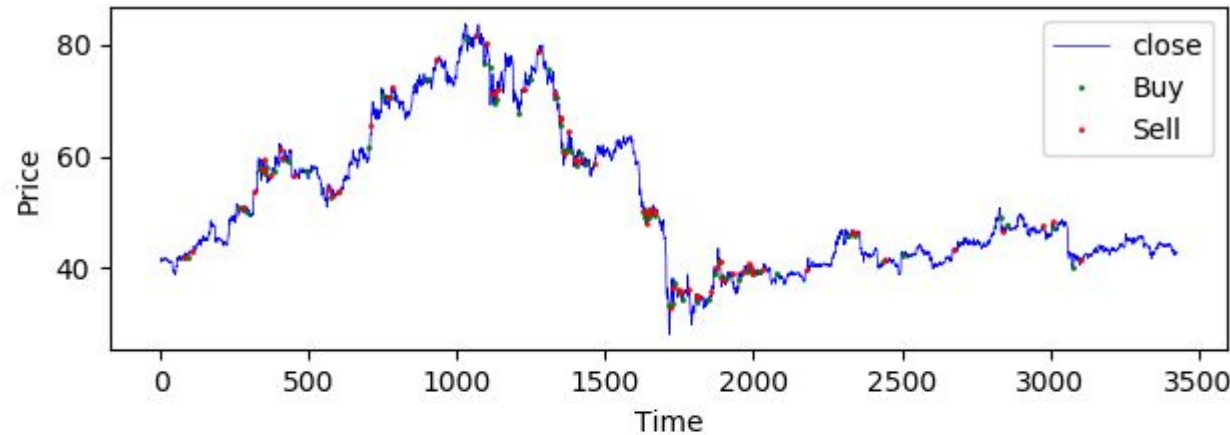
LTC 1st Jan 2020 - 25 May


```
#######################LTC###############
Trading fee: 0.15%
Hours in observed period: 3027
LTC return for observed period: 59.73%
Closed trades: 65
Risk free rate (2.5% annual): 0.91
Average gain per closed trade: 0.82%
Standard deviation of portfolio excess return: 3.16
Sharpe ratio (with 2.5% annual risk free): 18.63
Downside standard deviation: 1.75
Sortino ratio (with 2.5% annual risk free): 33.65
Maximum drawdown: -23.61%
Max drawdown lasted for: 446 hours
#########################################
```
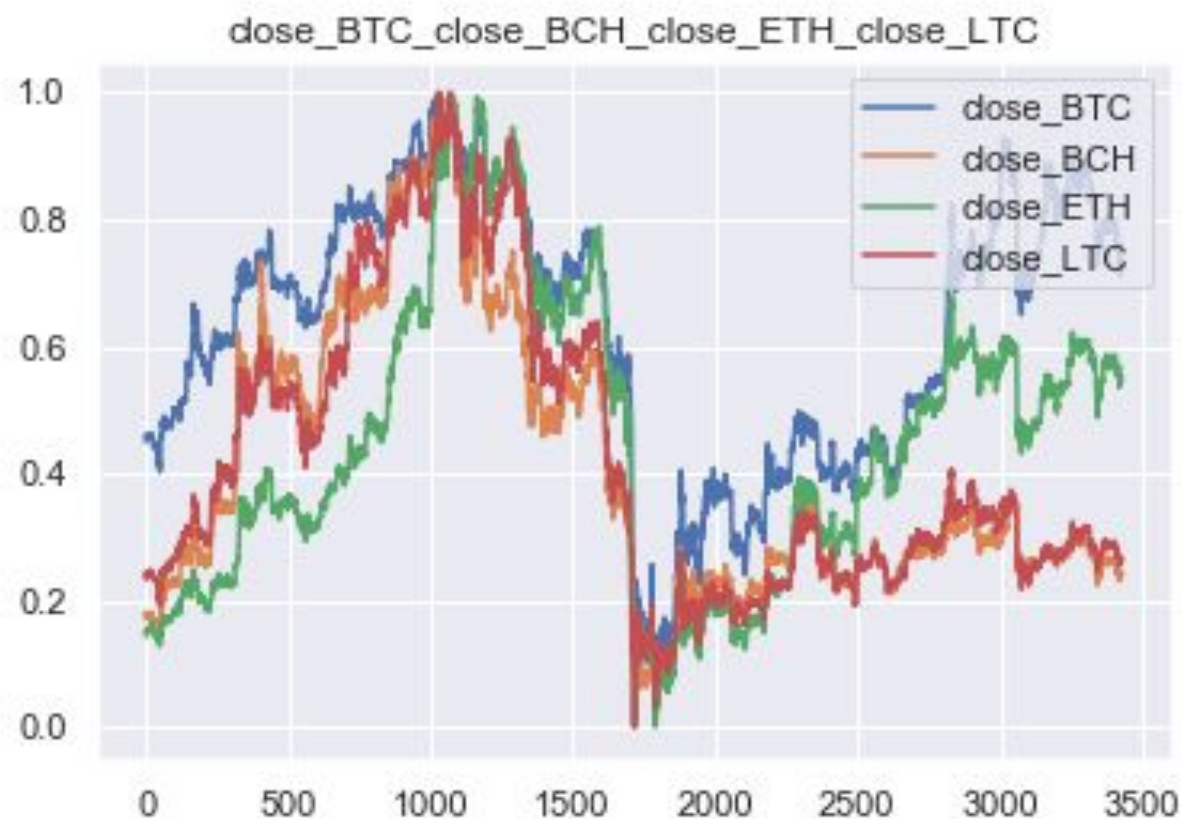
Correlation between crypto (same period)

	close_BTC	close_BCH	close_ETH	close_LTC
close_BTC	1.000000	0.803255	0.837316	0.825673
close_BCH	0.803255	1.000000	0.710048	0.976522
close_ETH	0.837316	0.710048	1.000000	0.752526
close_LTC	0.825673	0.976522	0.752526	1.000000

BTC trading with ETH signals


```
###########################BTC###############
Trading fee: 0.15%
Hours in observed period: 2557
BTC return for observed period: 68.91% (compared to
51.6%)
BTC return with last open trade: 110.9%
Closed trades: 47
Risk free rate (2.5% annual): 0.77
Average gain per closed trade: 1.11%
Standard deviation of portfolio excess return: 5.20
Sharpe ratio (with 2.5% annual risk free): 13.12
Downside standard deviation: 2.20
Sortino ratio (with 2.5% annual risk free): 30.91
Maximum drawdown: -40.57%
Max drawdown lasted for: 678 hours
###############################################
```
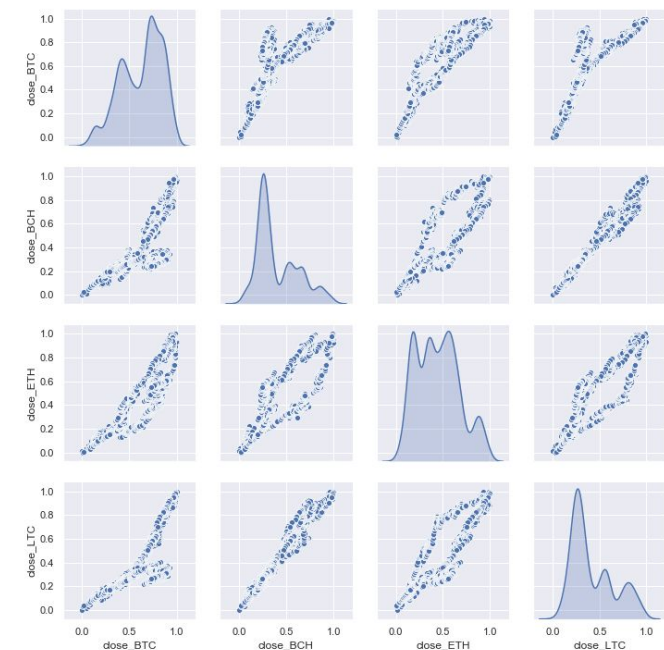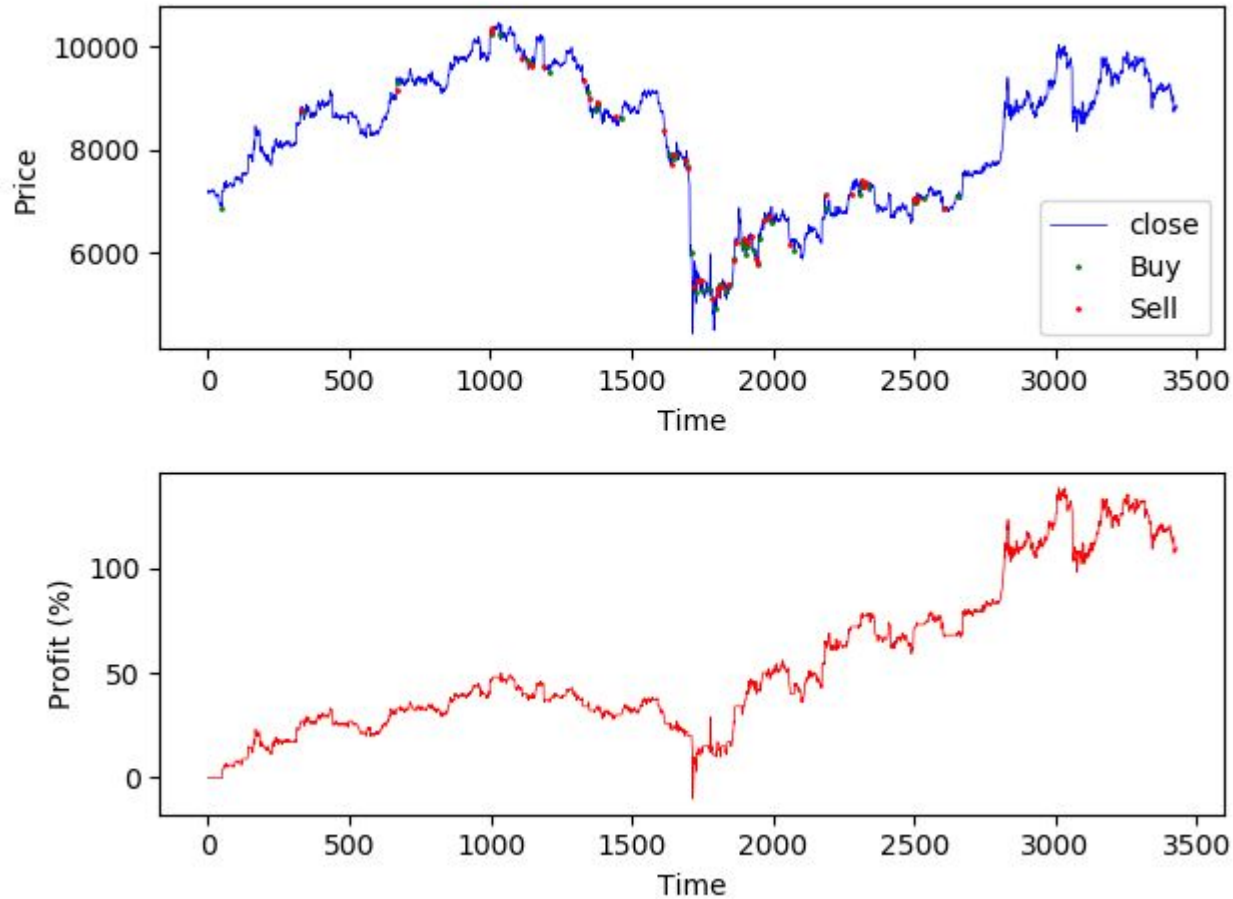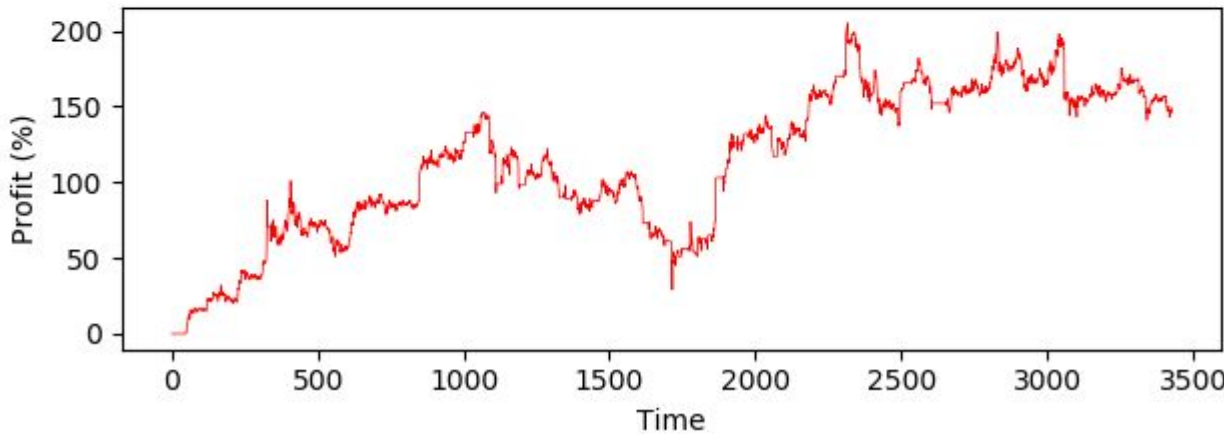
BCH trading with ETH signals


```
############################BCH###############
Trading fee: 0.15%
Hours in observed period: 2557
BCH return for observed period: 152.49% (compared
to 136.52%)
Closed trades: 47
Risk free rate (2.5% annual): 0.77
Average gain per closed trade: 1.64%
Standard deviation of portfolio excess return: 8.75
Sharpe ratio (with 2.5% annual risk free): 17.34
Downside standard deviation: 3.68
Sortino ratio (with 2.5% annual risk free): 41.19
Maximum drawdown: -47.59%
Max drawdown lasted for: 650 hours
###############################################
```

LTC trading with ETH signals


```
#####################LTC###############
Trading fee: 0.15%
Hours in observed period: 2557
LTC return for observed period: 108.12% (compared
to 59.73%)
Closed trades: 47
Risk free rate (2.5% annual): 0.77
Average gain per closed trade: 1.40%
Standard deviation of portfolio excess return: 7.11
Sharpe ratio (with 2.5% annual risk free): 15.11
Downside standard deviation: 2.78
Sortino ratio (with 2.5% annual risk free): 38.60
Maximum drawdown: -42.97%
Max drawdown lasted for: 645 hours
###########################################
```
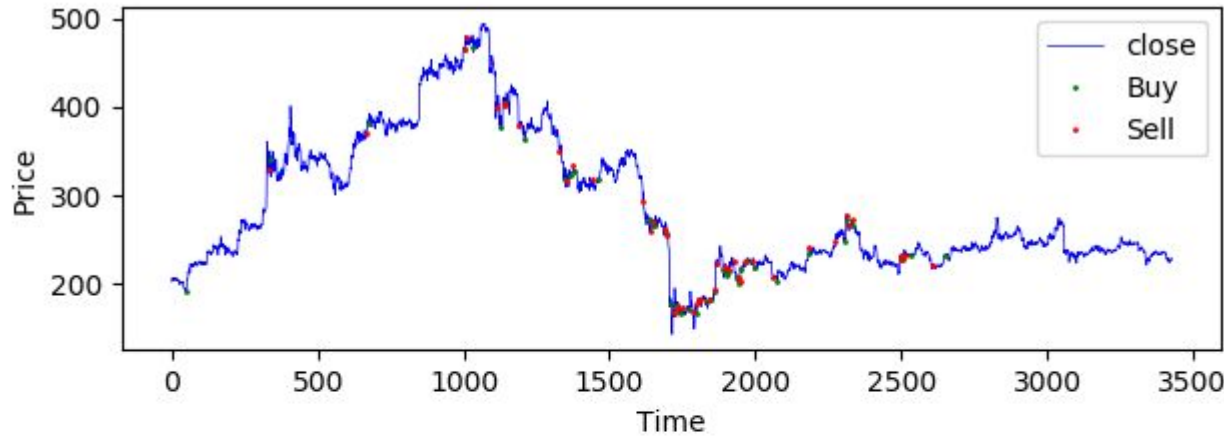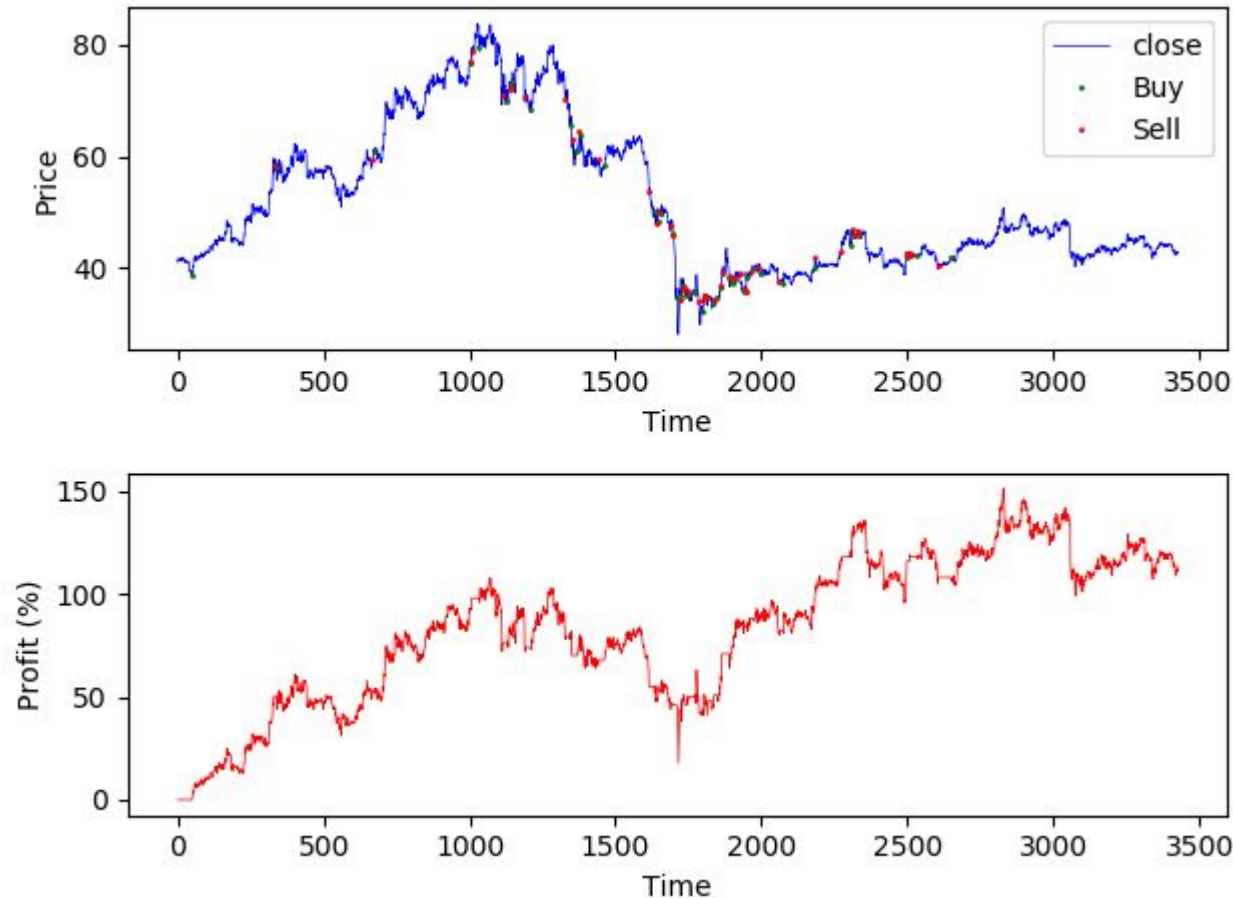
How can you test the solution?

- We can provide trading signals for the period of up to 3 months:
  - Deliver signals via a web hook

- We have been storing trading signals on DASH blockchain for certain period of time (using OP RETURN function to store time stamped data on the blockchain)
  - Data cannot be altered
  - Timestamped signals
  - Upon signed MNDA we can provide access to the signals stored on the blockchain

How can You put AI trading tool to good use?

- BrightHabitat provides trading signals, You handle order execution:

  - Revenue Share Agreement - 20% of performance fee charged on a quarterly basis

OR

- You set up account on CoinBase Pro and BrightHabitat automatically executes orders based on trading signals (CoinBase Pro bots available)

  - " 2% & 20%" proceeds

    - 2% of AUM (annualized)

    - 20% of performance fee charged on a quarterly basis

Minimum requirements

- Trading with initial portfolio of 200k USD for period of 6 months

- In case BrightHabitat is executing orders on CoinBase Pro:
  - You decide on the portfolio distribution (select with which assets you want to trade and % of funds dedicated for each asset/portfolio)
  - Create portfolio sub/accounts
  - Fund portfolio - sub/accounts based on decided distribution
  - Create API keys for each portfolio with view and trade permissions (no withdraw permission) and share it with us
  - We set up ML models, bots and start order execution in less than 24 hours.

- BrightHabitat with ChainRider one of the winners of BlockStart EU H2020 projects as DLT provider
- We are looking for SME adopters of the solution for demo/pilot
- An open call for SMEs open until 30th of June
- If selected, you receive 3000 EUR grant for the demo
- Requirements:
  - SME from EU or associate countries
  - Sign declaration of commitment to increase chance of getting selected with ChainRider for pilot phase

BitMEX Futures Trading Strategy

1/1/20 → 5/24/20 Backtesting (Minimized Slippage, Fees Inc.)

Signals

BTCUSD Buy / Sell
ETHUSD Buy / Sell

Timeframe

START 1-1-2020
END 5-24-2020

BitMEX Products

XBTUSD Perpetual BTC Futures
ETHUSD Perpetual ETH Futures

Strategy

A | Sell-to-open BTC and ETH perpetual futures on SELL signals   *Sell-to-open enters the position*
B | Buy-to-close BTC and ETH perpetual futures on BUY signals   *Buy-to-close exits the position*
C | Maintain long exposure to BTC in between BUY<>SELL
D | Generate income from funding paid to SHORTS by LONGS *generally*

powered by
CHAINRIDER

Results /optimized

2xETHUSD - **Trades**

LONG	**(n=46)**	**SHORT**	**(n=46)**	**TOTAL**	**(n=92)**	**Start**
roi	44.21%	roi	231.8%	roi	378.5%	$100,000
mean	0.912%	mean	2.980%	mean	1.946%	
std +/-	4.795%	std +/-	8.897%	std +/-	7.221%	**Finish**
mdn	0.247%	mdn	2.788%	mdn	1.231%	$517,083.18
		funding	$18,962.29			

3xETHUSD - **Trades**

LONG	**(n=46)**	**SHORT**	**(n=46)**	**TOTAL**	**(n=92)**	**Start**
roi	44.21%	roi	443.3%	roi	683.5%	$100,000
mean	0.912%	mean	4.471%	mean	2.691%	
std +/-	4.795%	std +/-	13.34%	std +/-	10.18%	**Finish**
mdn	0.247%	mdn	4.182%	mdn	1.416%	$879,926.01
		funding	$40,993.41			

Results /optimized

2x XBTUSD**xETH** -
Trades

LONG (n=46)
roi 44.21%
mean 0.912%
std +/- 4.795%
mdn 0.247%

SHORT (n=46)
roi 148.4%
mean 2.217%
std +/- 7.125%
mdn 1.455%
funding -$6,940.69

TOTAL (n=92)
roi 258.2%
mean 1.565%
std +/- 6.108%
mdn 0.929%

Start
$100,000.00

Finish
$345,420.85

3x XBTUSD**xETH** - Trades

LONG (n=46)
roi 44.21%
mean 0.912%
std +/- 4.795%
mdn 0.247%

SHORT (n=46)
roi 265.4%
mean 3.326%
std +/- 10.68%
mdn 2.183%
funding -$14,069.40

TOTAL (n=92)
roi 426.9%
mean 2.119%
std +/- 8.371%
mdn 1.113%

Start
$100,000

Finish
$498,787.76

"State of the art service for wider and easier adoption of blockchain technology"

New features

Harvest the full potential of the blockchain

ChainRider offers an ecosystem of tools and services built around public and private blockchain which help you prototype and build proprietary applications on the blockchain in a fast and simple manner.

FREE SIGN UP. FREE QUOTAS.

Email

Password

Repeat password

Sign up

We are dedicated to deliver powerful
tools and services to support the