



SYSTEMATIC ALPHA LAUNCHES SYSTEMATIC ALPHA CRYPTOCURRENCY ARBITRAGE FUND.

MIAMI--([BUSINESS WIRE](#))--Systematic Alpha GP, Ltd., an affiliate of Systematic Alpha Management, LLC ("SAM"), has launched the Systematic Alpha Cryptocurrency Arbitrage Fund which trades pure arbitrage in digital assets on major cryptocurrency exchanges.

The Fund started trading in May 2022, employing a proprietary pure arbitrage crypto strategy, which has been traded live using proprietary capital and separately managed accounts since February 2020. The seed capital for the Fund was provided by Bequant – an Institutional Prime Broker and Exchange which was recognized by HedgeWeek as the Best Digital Assets Prime Broker in 2022.

The Fund trades exclusively Bitcoin and Ethereum futures and spot, exploiting arbitrage opportunities related to these digital assets trading simultaneously on different cryptocurrency exchanges. Arbitrage is the process of simultaneously buying and selling a financial instrument on different exchanges, in order to make a profit from an imbalance in price.

The Fund engaged top service providers to meet the high operational demands of institutional investors and passed the Operational Due Diligence performed by a London-based award-winning ODD service provider. Earlier this year, the Fund signed a Term Sheet with an institutional client for a \$17m allocation.

"Ultra-low latency execution and rock bottom transaction cost are vital to capture the arbitrage opportunities in digital assets and to compete with our rivals," noted Peter Kambolin, SAM's CEO.

"Many managers claim to trade arbitrage strategies, but very few are actually trading pure arbitrage models like we do," noted Peter Bocharov – the Fund's Portfolio Manager and Head of Research. "In order to find a rare gem of a pure arbitrage strategy, one has to look at the daily returns, and in our case, we rarely have a down day."

"We are very excited that our returns have actually accelerated in September," noted Peter Kambolin. "We've proven again and again that SAM can deliver innovative products that are not widely available for an average investor."

In 2019, SAM was recognized by CTA Intelligence US Performance Award as the Best CTA Cryptocurrency Fund. In 2014, SAM won the Pinnacle Award as the Best Diversified CTA under \$500m AUM. In 2013, SAM was the winner of CTA Intelligence US Performance Awards as the Best Short-Term Trader. In 2012, SAM won the HFM Week US Performance as the best CTA under \$250m AUM and in 2009 it won the HFM Week US Performance as the best CTA Newcomer.

ABOUT SYSTEMATIC ALPHA MANAGEMENT, LLC

SAM is a fully systematic, quantitative manager. SAM aims to generate consistent positive returns with low-to-negative correlation to any major equity, bond, currency, broad hedge fund or cryptocurrency index. SAM employs a mix of high-frequency quantitative strategies, using fully automated, around-the-clock electronic execution across many markets and exchanges.

SAM is registered as a Commodity Pool Operator (CPO) and a Commodity Trading Advisor (CTA) with the Commodity Futures Trading Commission and is a member of the National Futures Association (NFA).

Contacts

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