

QUANTCONNECT

Making quant investing
simple, affordable, and accessible.

FEATURED



THE WALL STREET JOURNAL.

BUSINESS
INSIDER

AWARDED


US QUANT SERVICES
AWARDS 2022

TREND

Quantitative-based trading is the most common way to invest.

QUANT INVESTING

=

Programming + Analysis + Data Science

60%

of trading volume today

2x

higher than 10 years ago

US INSTITUTIONAL TRADING BY VOLUME



*Excluding retail and high-frequency trading firms

Sources: TABB Group, JP Morgan 2017

PROBLEM

**But, quant investing
is impossibly hard
for most investors.**

⊗ **COMPLICATED**

Tech barriers to setting up
a quant system are high

⊗ **COSTLY**

SIP data feeds cost
\$15,000-20,000+ per month

⊗ **UNATTAINABLE**

Education opportunities
are limited and expensive



Making quant investing simple, affordable, and accessible.



Equities



Futures



Options



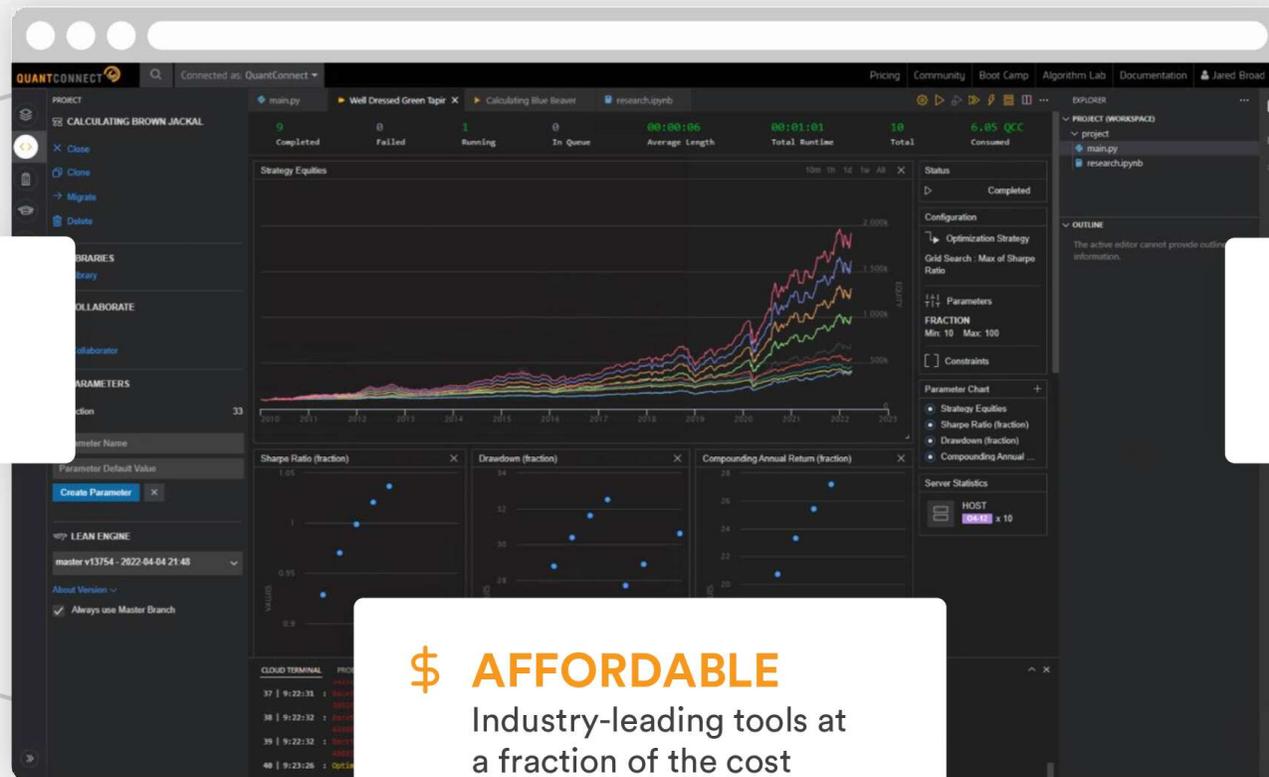
Forex



Index



Crypto



🎯 SIMPLE

Ecosystem does 90% of the boring heavy lifting

🔗 ACCESSIBLE

Open-source framework with free educational tools

💰 AFFORDABLE

Industry-leading tools at a fraction of the cost

TRACTION

QuantConnect reached \$1M ARR in '21 with only organic marketing.

SINCE LAUNCH IN 2014

\$7M+
funding raised

\$1M
ARR in 2021

2.5x
YoY growth

\$750M
live volume/mo

1,500
paying clients

1M
lines of code/mo

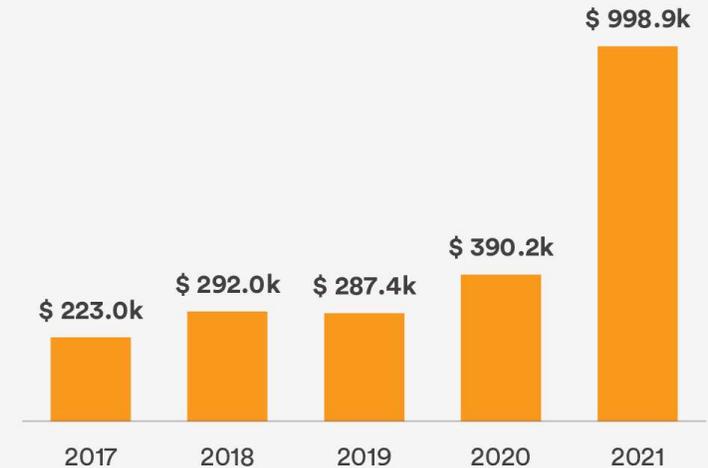
99%
of traffic is organic

LARGEST CLIENT

\$1.4B
AUM ETF firm



5-YR HISTORICAL REVENUES



PROJECT

CALCULATING BROWN JACKAL

Close

Clone

Migrate

Delete

LIBRARIES

Add Library

COLLABORATE

Add Collaborator

PARAMETERS

fraction

0.3

Save

Parameter Name

Parameter Default Value

Create Parameter

LEAN ENGINE

master v13754 - 2022-04-04 21:48

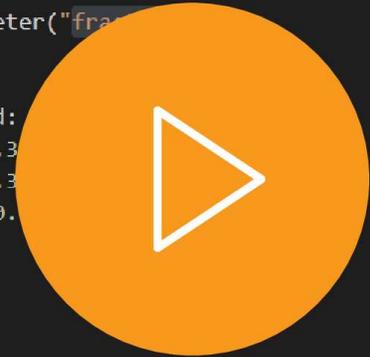
About Version

Always use Master Branch

main.py x Calculating Blue Beaver research.ipynb Optimization Wizard

```

main.py > CalculatingBrownJackal > Initialize > fraction
1 # region imports
2 from AlgorithmImports import *
3 # endregion
4
5 class CalculatingBrownJackal(QCAlgorithm):
6
7     def Initialize(self):
8         self.SetStartDate(2010, 1, 1)
9         self.SetCash(100000)
10        self.AddEquity("SPY", Resolution.Minute)
11        self.AddEquity("BND", Resolution.Minute)
12        self.AddEquity("AAPL", Resolution.Minute)
13
14        self.fraction = self.GetParameter("fraction")
15
16    def OnData(self, data: Slice):
17        if not self.Portfolio.Invested:
18            self.SetHoldings("SPY", 0.3)
19            self.SetHoldings("BND", 0.3)
20            self.SetHoldings("AAPL", 0.3)
21
    
```



EXPLORER

PROJECT (WORKSPACE)

- project
 - main.py
 - research.ipynb

OUTLINE

- CalculatingBrownJackal class CalculatingBr...
- Initialize def Initialize
 - fraction self.fraction = self.GetParameter("...
 - OnData def OnData

CLOUD TERMINAL PROBLEMS JUPYTER

```

10 | 9:18:37 : Build Request Successful for Project ID: 11147142 CompileID: 4c30d70b10c97709613119404c0bde3-1c0e0add30d17213f6b7790c68da78b8 Lean Version: 2.5.0.0.13754
11 | 9:18:40 : Build Request Successful for Project ID: 11147142 CompileID: 25df0eec67a049bfcfe021bce4afef88-1c0e0add30d17213f6b7790c68da78b8 Lean Version: 2.5.0.0.13754
12 | 9:18:43 : Requesting Optimization Estimate...
13 | 9:18:44 : Optimization estimate request sent successfully.
14 | 9:18:50 : Build Error File: main.py Line:13 Column:18 - SyntaxError: invalid syntax
15 | 9:19:01 : Build Request Successful for Project ID: 11147142 CompileID: 4a36af40234cc0a3c430f781fd6284bb-2154f4a7f2c5414e7380be37e6d65184 Lean Version: 2.5.0.0.13754
16 | 9:19:01 : Requesting Optimization Estimate...
17 | 9:19:02 : Optimization estimate request sent successfully.
    
```

MODEL

Meeting the industry's needs better and at a lower cost.



95% of revenue

INFRASTRUCTURE

- Researchers, teams, firms, and institutions
- \$96 - \$24,000+/yr



5% of revenue

DATA ACCESS

- 50+ financial, alternative, and reference sets
- \$600 - \$40,000/set/yr

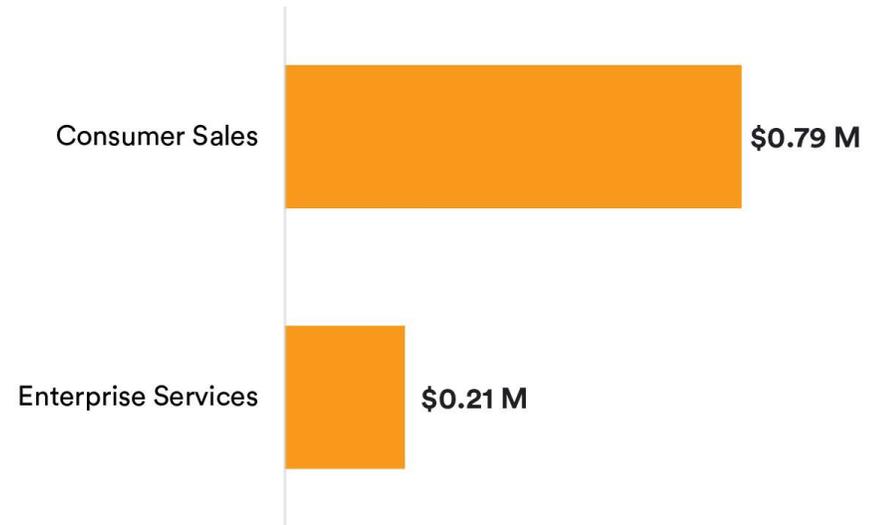


Coming Q4 2022

ALPHA FACTORS

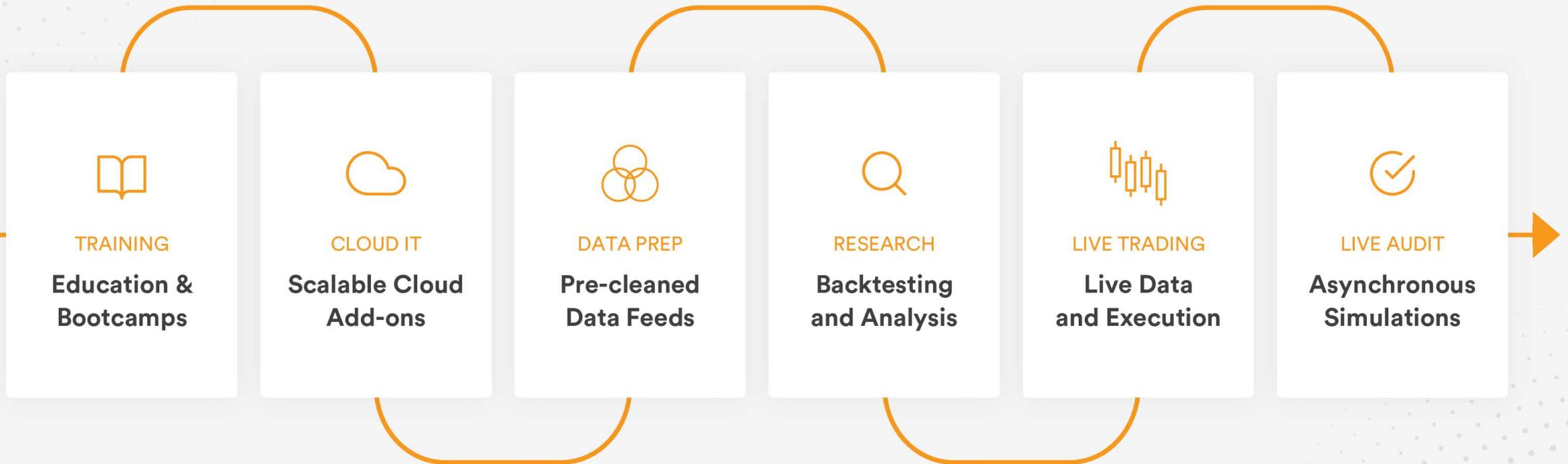
- Data product for investment advisory
- \$TBD

2021 REVENUE BREAKDOWN



PRODUCT

QuantConnect replaces 5-6 positions inside a fund enabling rapid innovation.



LEAN

LEAN is the algorithmic trading engine at the heart of QuantConnect

6k

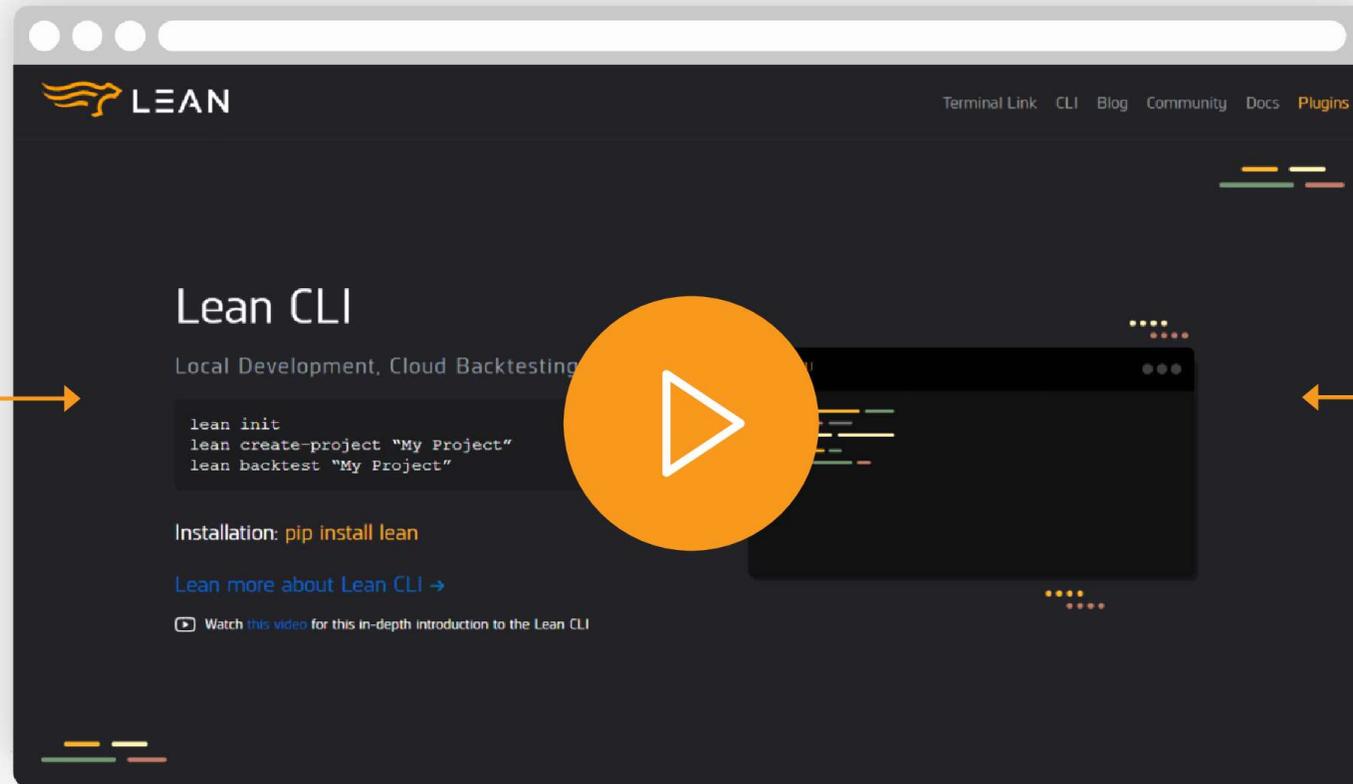
Github Stars

\$750M+

Live Volume/Mo

162

Contributors

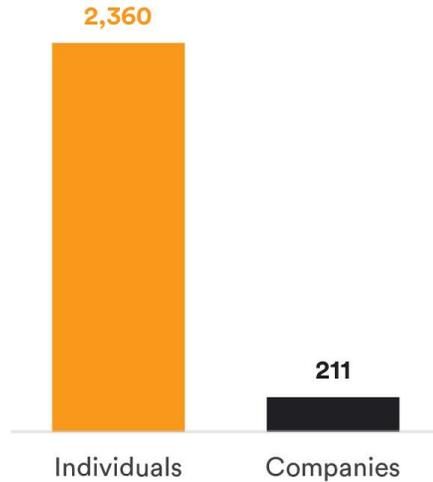


- ✓ Surpasses the world's top institutions
- ✓ Contributions from 160+ engineers
- ✓ Lightning-fast and open-source
- ✓ On-prem or cloud-based platform

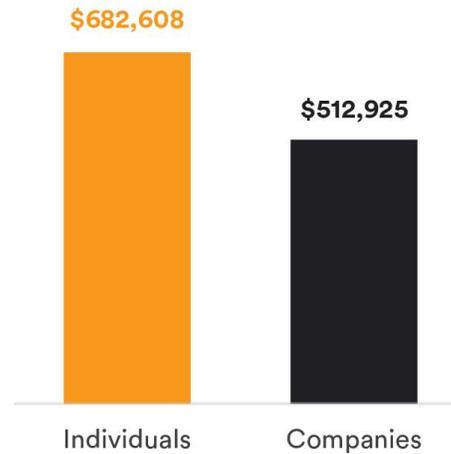
CLIENTS

QuantConnect serves individuals to \$1B AUM funds.

CUSTOMERS BY COUNT



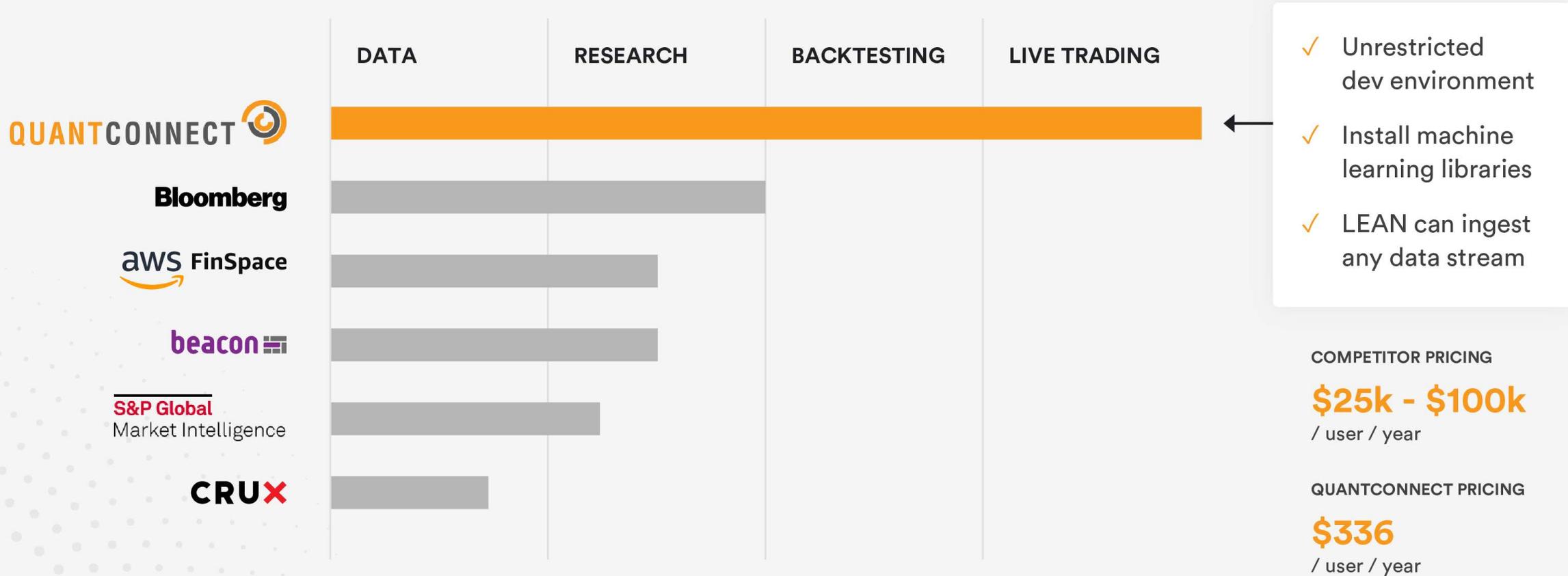
CUSTOMERS BY REVENUE



CATEGORIES

-  ETF Companies
-  Brokerages
-  Trading Desks
-  Advisors
-  Startup Funds
-  Individuals

Offering 10x more comprehensive quant ecosystem with 75x lower pricing.



VISION

The vision: The OS of Investing

The operating system underpinning the entire investment universe.

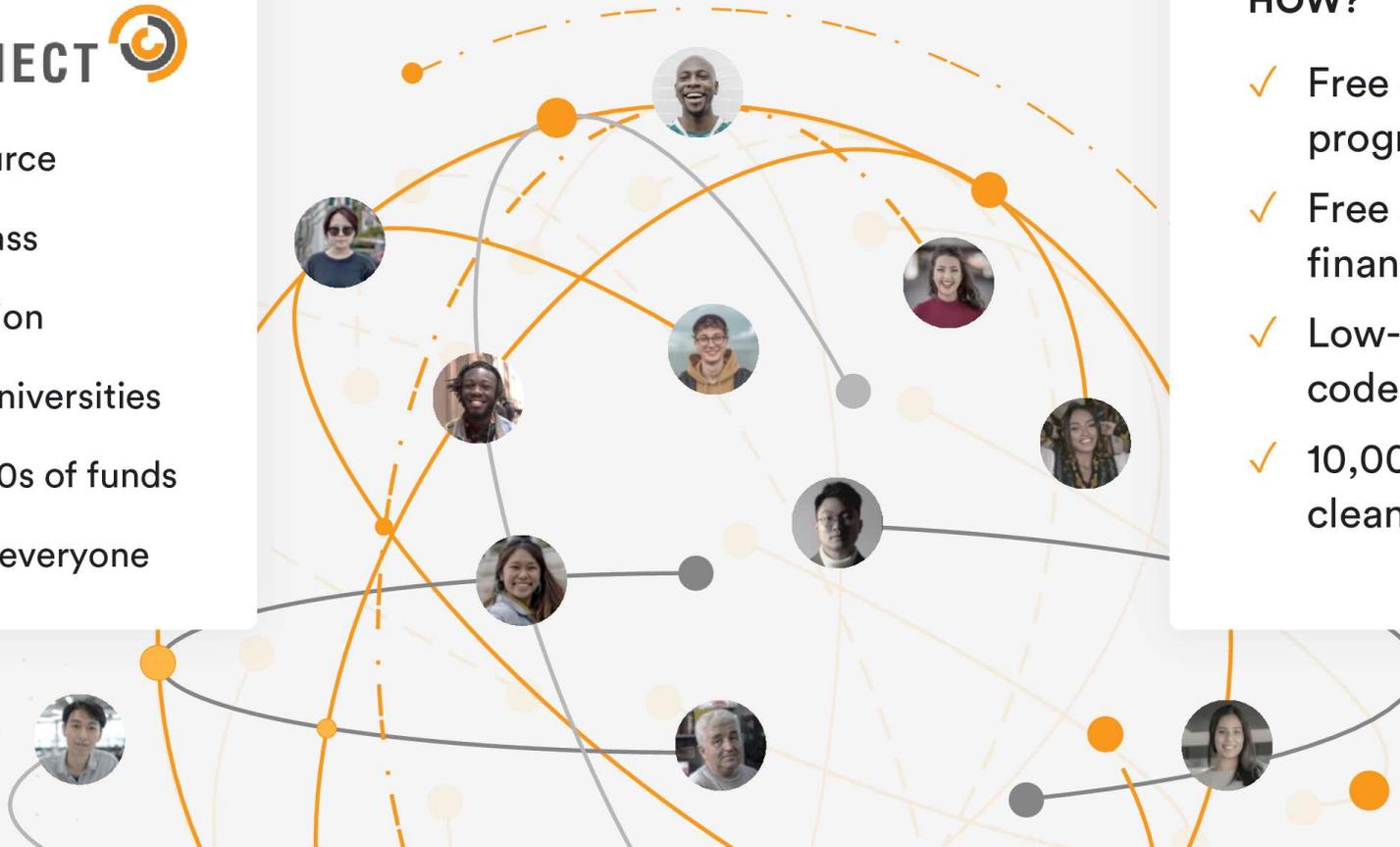
BY 2030

QUANTCONNECT 

- ↳ Every data source
- ↳ Every asset class
- ↳ Every integration
- ↳ Taught at all universities
- ↳ Powering 1,000s of funds
- ↳ Accessible by everyone

HOW?

- ✓ Free education programs
- ✓ Free access to financial data
- ✓ Low-code GUI with code backing
- ✓ 10,000+ linked, clean data sources



OPPORTUNITY

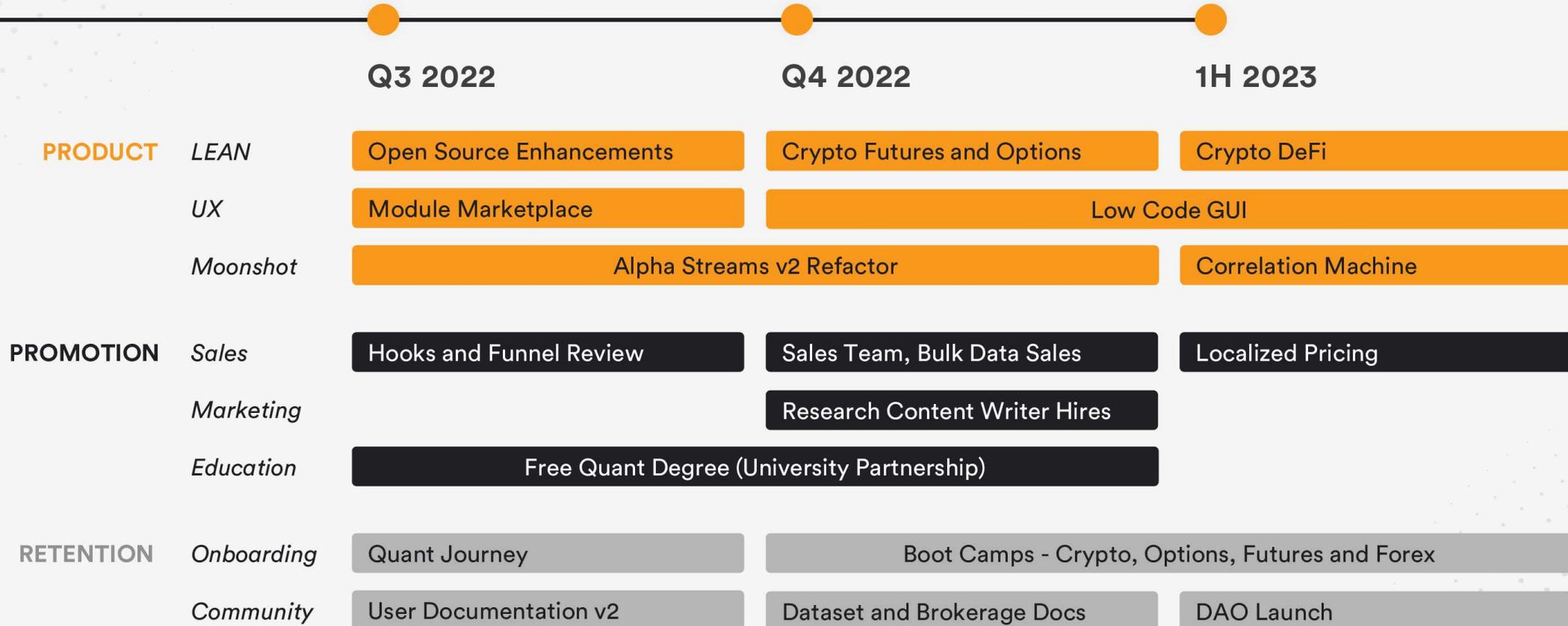
Addressing a \$2.6T global opportunity.

	CLOUD INFRASTRUCTURE	DATA SET ACCESS	FUND MANAGEMENT
TAM	\$100B Globally in 2022	\$37B Globally in 2022	\$2.14T Management Fees
SAM	80k Investment Firms	80k Investment Firms	\$706B (33%) Alpha Generation
SOM	10k Firms x \$25k ACV \$250M Annual Revenue	2k Firms x \$20k ACV \$40M Annual Revenue	\$10B in Assets x 1% fee \$100M ETF Fee Revenue

Forward-looking projections cannot be guaranteed

ROADMAP

Driving acquisition and retention through a multi-layered strategy.



TEAM

Led by a passionate team of product and algorithmic software experts.



JARED BROAD
CEO & FOUNDER

A biomedical engineer with roots in product development and humanitarian consulting

15+ years working with corporations and organizations to create community-enhancing software



GUSTAVO AVILES
CXO

An industrial engineer self-taught in UX practices and tech

10+ years as a developer and software engineer at QuantConnect and has built our entire UX from scratch



MARTIN MOLINERO
CTO

A software engineer specializing in C++ language

8+ years developing software for major tech corporations specializing in algorithmic modeling challenges

MOMENTUM

Funding has fueled consistent growth across all major KPIs.

FROM 2018 → MAY 2022

4.2x

Revenue Growth

\$240k → \$1M

4.2x

User Growth

48k → 200k

12.5x

Live Volume Growth

\$60M → \$750M

5.6x

Backtest Growth

76k → 426k

3.0x

Live Strategies Growth

230 → 700

Top 0.04%

Of All Github Projects

0.2% → 0.04%

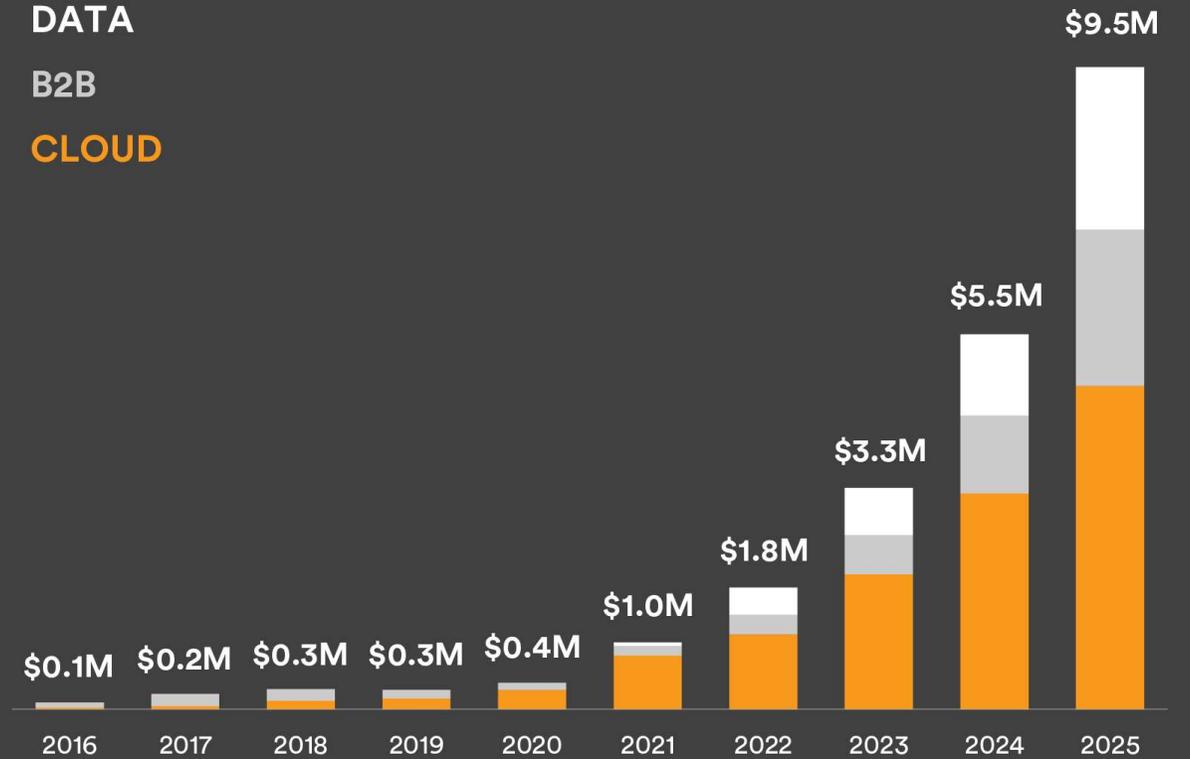
FINANCIALS

Projecting \$9.5M
in revenue by
end of 2025.

DATA

B2B

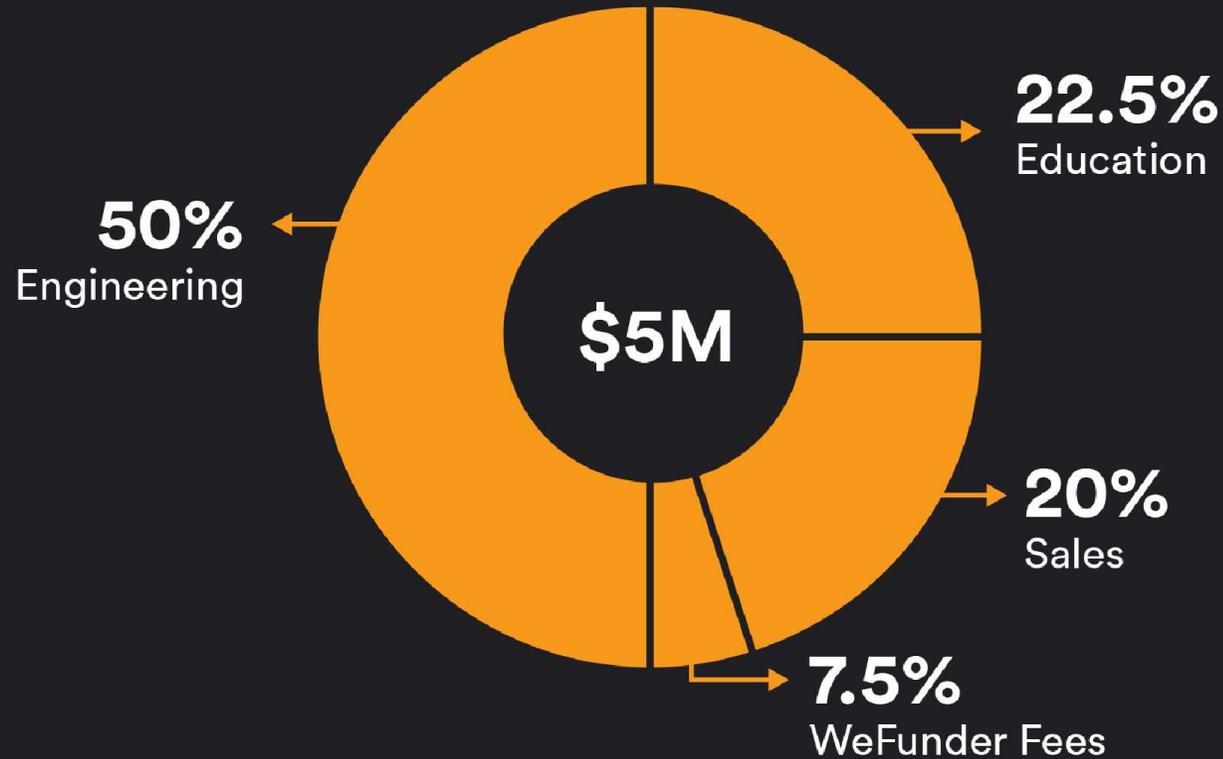
CLOUD



Forward-looking projections cannot be guaranteed

USE OF FUNDS

Raising \$5M in growth capital to reach \$7-10M in ARR by 2025.



INVESTMENT WILL ENABLE...

- ✓ Growth to \$7-10M ARR
- ✓ Disrupt major incumbents
- ✓ Entrench as go-to platform for quants

Forward-looking projections cannot be guaranteed



Preparing the investing world for tomorrow's quant needs.

- ✓ The world's #1 open sourced quant platform
- ✓ \$137B+ global quant and data opportunity today
- ✓ On track to underpin the entire investment universe



Jared Broad

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