

July 2025

HVT Volatility Premium S&P500/NASDAQ100



HIGH
VOLTAGE
TRADING

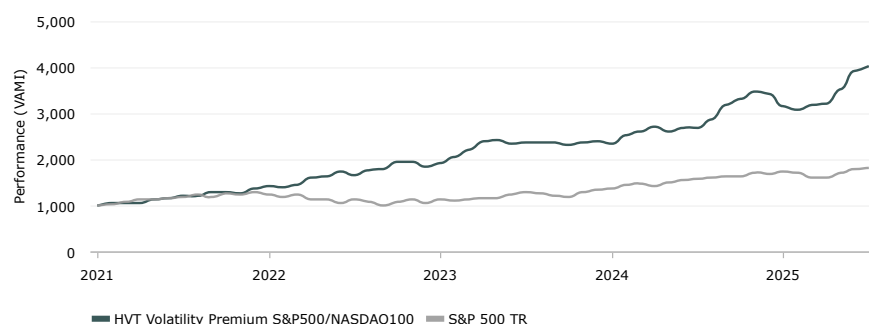
KEY HIGHLIGHTS

- Delta neutral fully automated quantitative strategy
- Seeking positive returns regardless of market direction
- Clients retain full access to the investment account
- Seeks to outperform US equity market, while capping the volatility

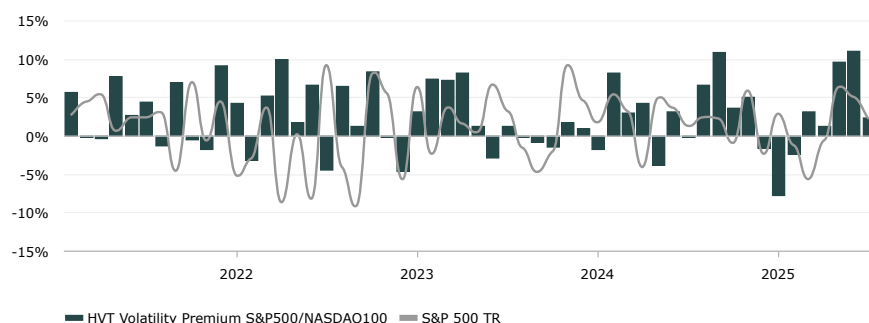
STRATEGY DESCRIPTION

The investment strategy uses a systematic approach, trading diversified portfolio of futures and options. The model is a short and medium-term selling volatility driven system with delta hedging that applies strict risk management principles, all of which have been thoroughly back-tested. The strategy core is based on sophisticated options volatility model that derives revenues from selling premium, combined with systematic hedging activity through futures. The main underlying asset is the S&P500 and Nasdaq 100, which provides high level of scalability, given the superb liquidity on the instrument through the various trading sessions.

PERFORMANCE (VAMI)



MONTHLY RETURNS



MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2025	-7.75	-2.37	3.23	1.32	9.70	11.04	2.34						17.43
2024	-1.77	8.21	2.95	4.27	-3.82	3.09	-0.08	6.71	10.93	3.71	5.05	-1.65	43.38
2023	3.23	7.50	7.32	8.16	1.32	-2.85	1.23	-0.14	-0.86	-1.41	1.70	0.94	28.61
2022	4.27	-3.16	5.29	9.92	1.70	6.64	-4.37	6.46	1.34	8.43	-0.10	-4.63	35.09
2021		5.63	-0.22	-0.28	7.70	2.70	4.50	-1.19	7.02	-0.42	-1.69	9.11	37.22

FUND MANAGER

High Voltage Trading is a premier asset management firm that specializes in providing quantitative trading strategies for money managers, high-net-worth individuals, and introducing brokers through white-label asset management solutions. Our team comprises experienced traders and technologists who are passionate about leveraging technology to enhance the investment process and deliver superior returns for our clients. For more information please visit our website: www.highvoltage trading.com

PERFORMANCE STATISTICS

3 Month ROR	Year To Date
24.66%	17.43%

GENERAL INFORMATION

Company	High Voltage Trading
Minimum Investment	500,000 USD
Liquidity	Daily
Management Fee	-
Performance Fee	25.00%
Highwater Mark	Yes

STATISTICS

Total Return Cumulative	301.39%
Sharpe Ratio	2.12
Sortino Ratio	5.38
Winning Months (%)	64.81%
Correlation vs. S&P 500 TR	-0.02