

MARCH 2024

HVT Volatility Premium S&P500

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

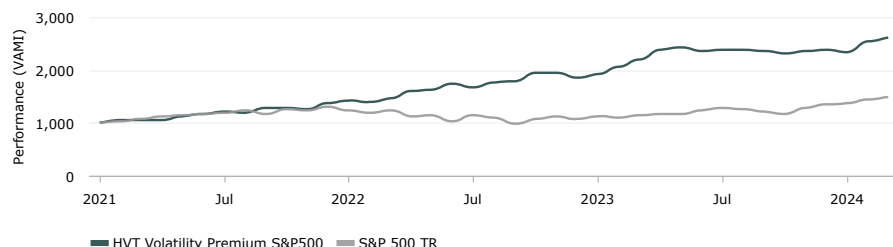
STRATEGY DESCRIPTION

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.

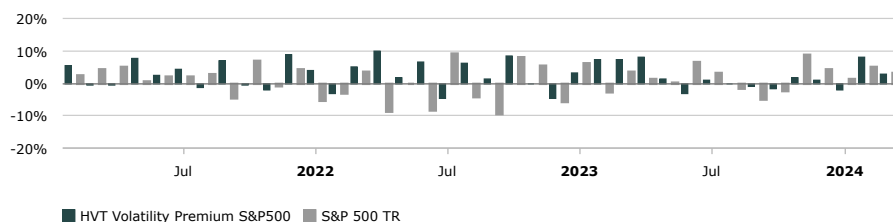
The strategy core is based on sophisticated options volatility model that derives revenues from selling premium, combined with systematic hedging activity through futures.

The main underlying asset is the S&P500, which provides high level of scalability, given the good liquidity on the instrument through the various trading sessions.

PERFORMANCE (VAMI)



MONTHLY RETURNS



ABOUT HVT

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

Total Return
Cumulative

160.87%

Total Return
Annualized

35.36%

Winning Months (%)

63.16%

Losing Months (%)

36.84%

Average Winning
Month

5.14%

Average Losing Month

-1.65%

Consecutive Winning
Months

5

Consecutive Losing
Months

3

Downside Deviation

1.35%

Standard Deviation
Monthly

4.08%

GENERAL INFORMATION

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

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	Total cumulative
2024	-1.77	8.21	2.95										9.43	160.87
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	138.39
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	85.36
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	37.22