April 2025

ALPHA OCTERA
www.alphaoctera.com

THE X-VP1 ES MINI STRATEGY

STRATEGY OVERVIEW

PROPRIETARY ALPHA MODEL

Results from systematic execution on CME E-mini S&P 500 futures

Strategy X-VP1

April 2025

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STRATEGY DESCRIPTION

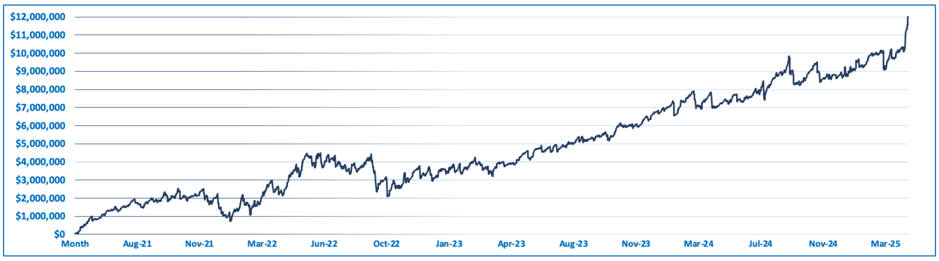
A pure alpha generating investment philosophy based on short term volatility & event driven arbitrage. The multi-strategy investment model is based on unique proprietary quantitative analysis, which takes advantage of short term pricing anomalies and predicts market reversals with a high degree of accuracy. The program takes long and short positions in accordance with well defined risk parameters. Program targets institutional investors and UHNWIs.

FUND MANAGERS

Tahir Ashraf | Specialist in index futures and volatility trading with 19+ years' experience, focused on transformative tech, equity derivatives, and market timing.

Rizvan Malik | 20+ years' experience in financial market operations, investment strategy design, and execution.

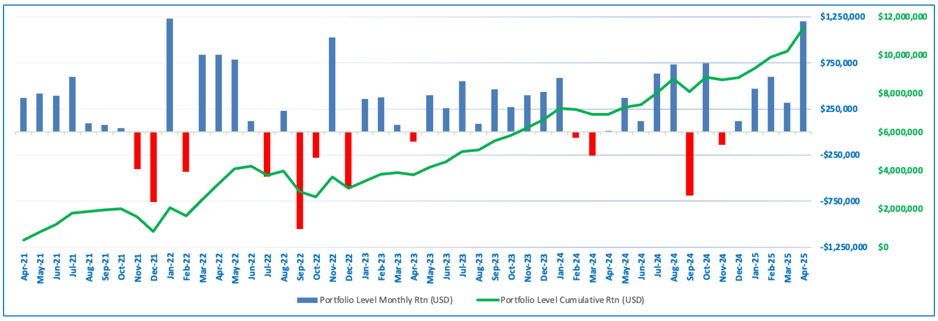
PERFORMANCE ($1,000,000 initial investment)



GENERAL INFORMATION

Minimum Investment	1,000,000 USD
Liquidity	Daily
Management Fee	2%
Performance Fee	20%
High Watermark	Yes

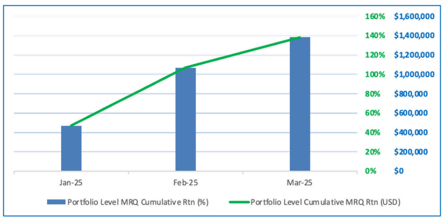
MONTHLY RETURNS ($1,000,000 initial investment)



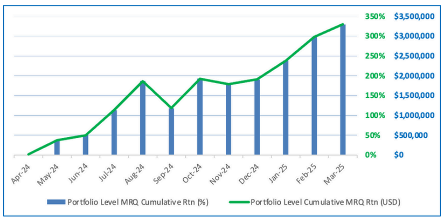
TRADE ASSESSMENT

Profitable Trades	1902
Losing Trades	776
Profitable Ratio	71%
Profit Factor	1.216
Maximum DD	4.47%

3 MONTH PERFORMANCE



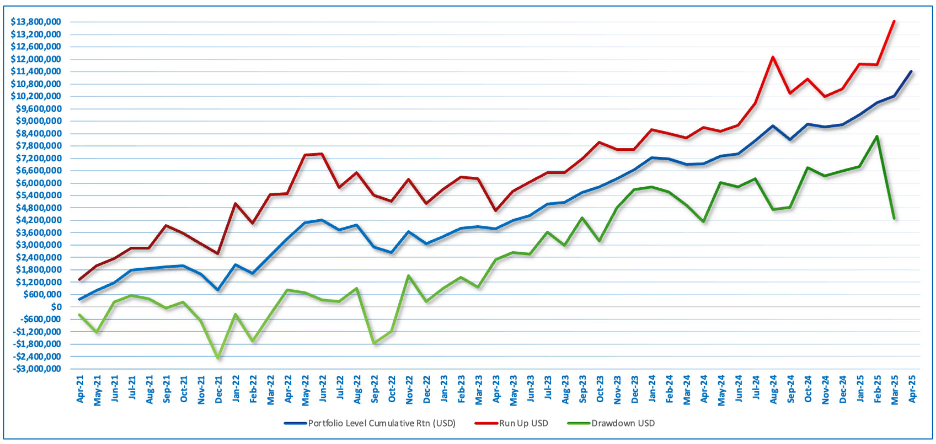
YTD PERFORMANCE



P&L ANALYSIS Based on 100 Contracts (not scaled)

Since Inception (Apr'21 - Mar'25)	1142%
Year to Date (Apr'24 to Mar'25)	329%
3M Return (Jan'25 to Mar'25)	138%
Maximum Drawdown	4.47%

SCENARIO MODEL Run up Vs Drawdown



STATISTICS

Sharpe Ratio (Month)	47
Sharpe Ratio (Year)	1.62
Sortino Ratio (Month)	0.80
Sortino Ratio (Year)	2.77
Calmer Ratio	19..34
Average Annual Rtn	302%

Contact:

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