

# LTP MARKET NEUTRAL QUANT SELECTED SP

Neutral Arbitrage Strategy

## Investment Strategy

The LTP Market Neutral Quant Selected SP is a low-capacity, market-neutral fund designed to consistently deliver security and high returns. It harnesses the expertise of an experienced quantitative trading management team in combination with LTP's robust prime brokerage infrastructure. This unique synergy grants the fund preferential fee structures, improved latency, and capital efficiency, creating a significant opportunity to achieve a broad capture of alpha that reliably outperforms market benchmarks.

## Outstanding Performance

From Oct 25<sup>th</sup>2023 to Mar 29<sup>th</sup> 2024

**APY: 81.34%**      **Cumulative Yield: 34.53%**



The fund has demonstrated impressive performance:

Monthly Return					APY
2023		2024			
NOV	DEC	JAN	FEB	MAR	
2.30%	6.06%	8.04%	3.69%	10.6%	81.34%

- Max Drawdown: 0.6%

*Note:*

- The performance represents gross return without deducting management fees and performance fees.
- The performance data covers the period from the fund's inception on October 25<sup>th</sup>, 2023, to Mar 29<sup>th</sup>, 2024.

## Fund Highlights

- **Security and Compliance:** The LTP Market Neutral Quant Selected SP regularly undergoes independent third-party net asset value clearing, profit and loss calculations, and information disclosure to ensure transparency.
- **High Returns:** The fund specializes in pure arbitrage trading between crypto assets. The trading team conducts spot-futures arbitrage across multiple exchanges, including Binance, OKX, Bybit and others. Profitable opportunities are identified and captured regardless of the direction of asset price movements.
- **Low Capacity:** With a capacity limited to \$10 million, the trading strategies remain agile, efficient, and highly responsive to dynamic market conditions.

## Objective

This fund aims to generate consistent and attractive annual returns by capitalizing on arbitrage opportunities. Our strategy involves utilizing high-frequency trading, conservative leverage, and a meticulous risk-controlled approach to optimize profitability.

## Fund Terms

Fund Target AUM	\$10 Million
Management Fee	1%
Peformance Fee	40%
Minimum Investment	\$500,000
Subscriptions	Monthly
Subscription Currency	USDT
Withdrawals	Monthly, 30 days notice
Lock up	3 Months
Admin	NAV Fund Services (Cayman) Ltd.
Auditor	Rankin Berkower (Cayman) Ltd.
Cayman Lawyer	Harney Westwood & Riegels
Custody	Liquidity Fintech Limited
Cayman Regulatory	CIMA registered as Mutual Fund under Section 4(4)

## Suitable for

- Investors who hold major stablecoins and cryptocurrencies, like USDT
- Investors who aim to achieve high returns.
- Investors who prefer to diversify fund management and risk control to mitigate volatility

## Historical Performance

The investment manager has excelled in managing similar strategies in 2023, delivering consistent returns despite bearish market conditions. LTP Market Neutral Quant Selected SP, an enhanced offering from our experienced trading team, leverages proven strategies to pursue higher returns in the upcoming bull market.

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	APY
2023	2.4%	1.90%	2.18%	3.04%	3.45%	3.35%	2.84%	5.66%	2.88%	2.26%	4.39%	5.58%	49.63%

*Note:*

- The performance represents gross return without deducting management fees and performance fees.
- The past performance of the management team's products is for reference only and should not be taken as an indicator of future performance.

**Disclaimer:** This brochure is for informational purposes only and does not constitute financial advice or a solicitation. Potential investors are advised to conduct their own research and consult with a qualified financial advisor before making investment decisions.