

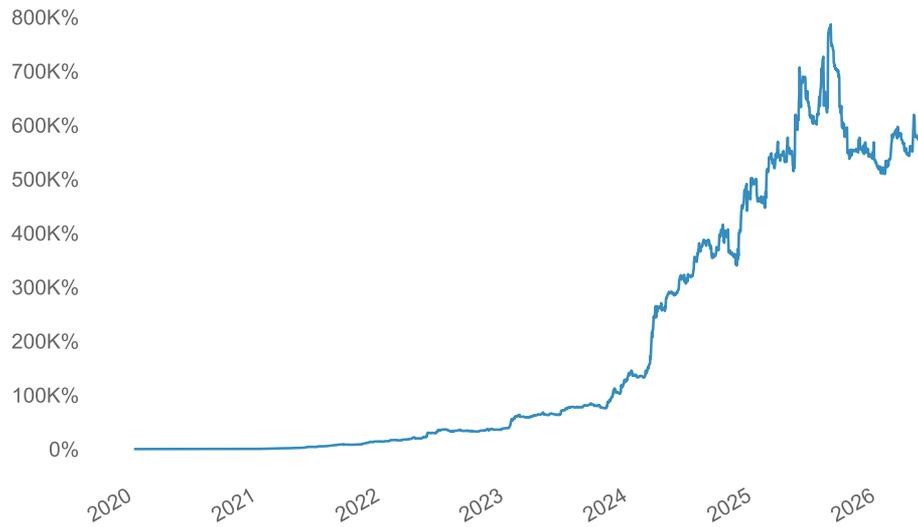


# ROBUXIO

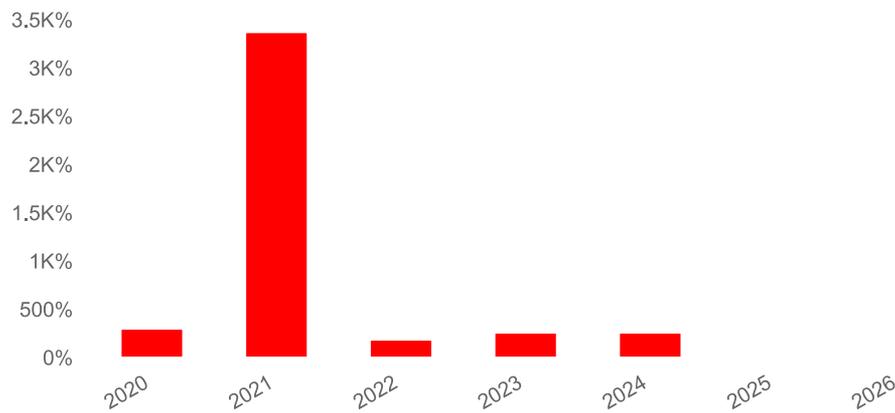
## High Sharpe High Vol USD (GAV) 1 Jan, 2020 - 10 May, 2026

Results of High Sharpe High Vol Portfolio in USD before performance fees

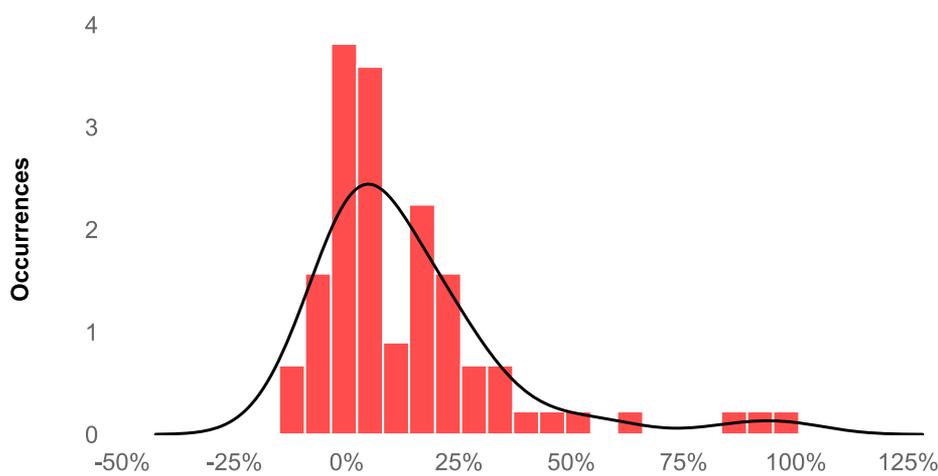
### Cumulative Returns



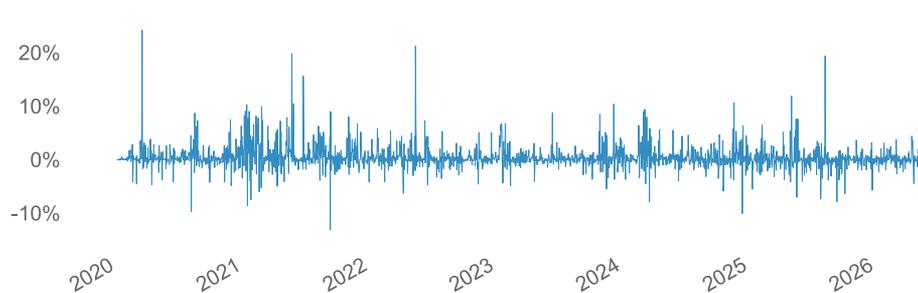
### EOY Returns



### Distribution of Monthly Returns

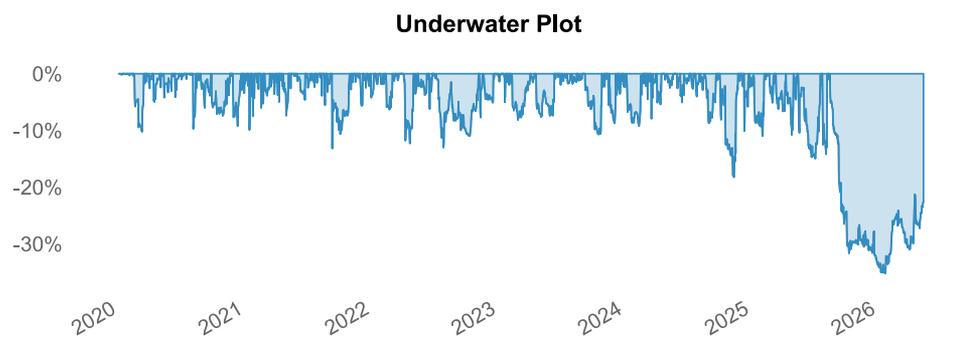
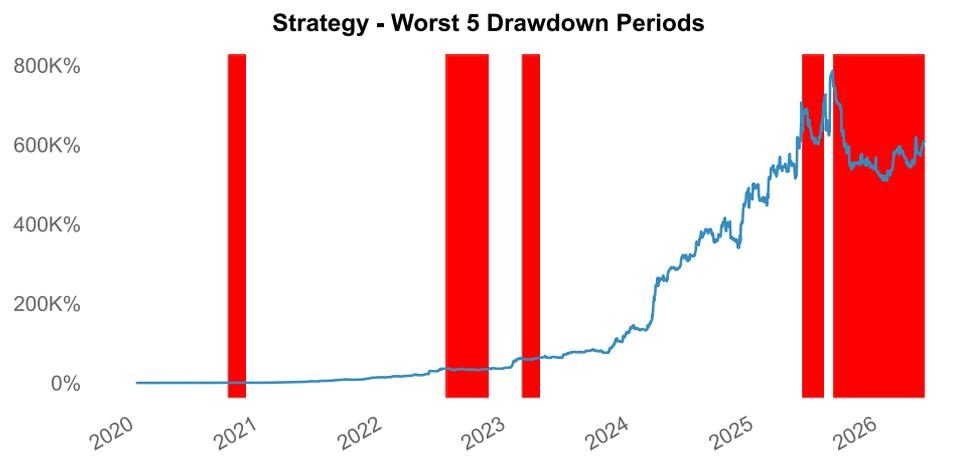
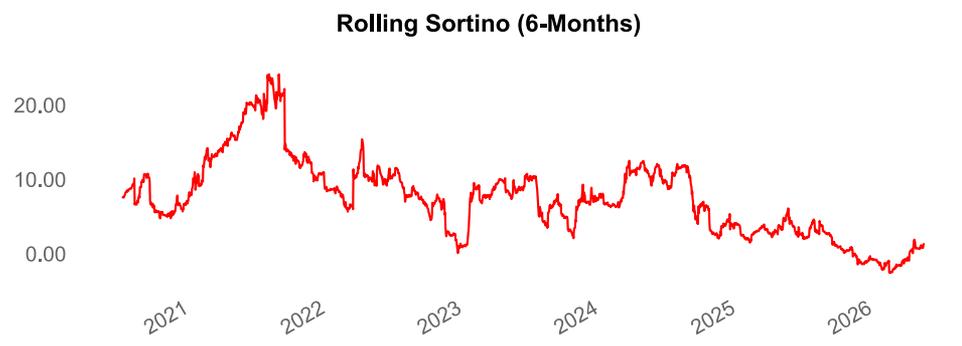
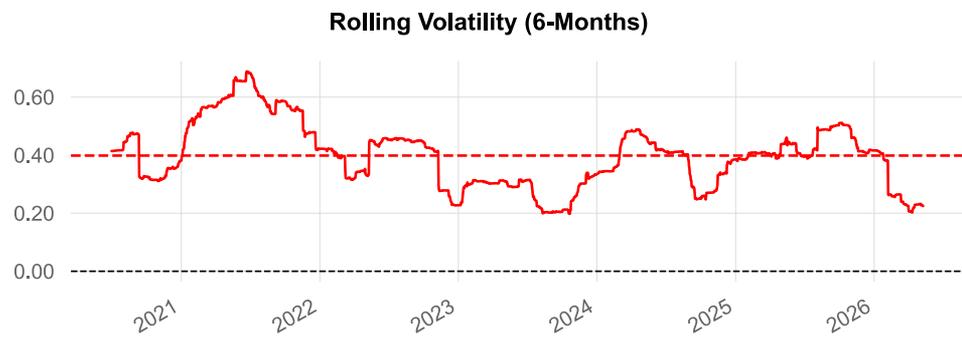


### Daily Active Returns



### Key Performance Metrics

Metric	Strategy
Cumulative Return	609,719.47%
CAGR%	294.16%
Sharpe	3.53
Prob. Sharpe Ratio	100.0%
Smart Sharpe	3.34
Sortino	7.17
Max Drawdown	-35.24%
Longest DD Days	270
Volatility (ann.)	41.28%
Calmar	8.35
Skew	2.29
Kurtosis	20.19
Expected Daily	0.38%
Expected Monthly	11.98%
Expected Yearly	247.33%
Risk of Ruin	0.0%
Daily Value-at-Risk	-3.15%
Max Consecutive Wins	12
Max Consecutive Losses	9
Gain/Pain Ratio	0.98
Gain/Pain (1M)	10.17
Payoff Ratio	1.52
Profit Factor	1.98
Common Sense Ratio	3.76
CPC Index	1.7
Tail Ratio	1.9
Outlier Win Ratio	5.59
Outlier Loss Ratio	4.89
MTD	4.53%
3M	7.21%
6M	9.78%
YTD	16.22%
1Y	-0.59%
3Y (ann.)	115.4%
Best Day	24.18%
Worst Day	-13.17%
Best Month	100.74%
Worst Month	-15.06%
Best Year	3370.29%
Worst Year	6.35%
Avg. Drawdown	-3.18%
Avg. Drawdown Days	10
Recovery Factor	26.27
Ulcer Index	0.1
Serenity Index	9.46
Avg. Up Month	18.5%
Avg. Down Month	-6.15%
Win Days	56.53%



Metric	Strategy
Win Month	80.52%
Win Quarter	88.46%
Win Year	100.0%

#### EOY Returns

Year	Return	Cumulative
2020	296.6%%	296.6%%
2021	3370.29%%	3370.29%%
2022	182.92%%	182.92%%
2023	256.0%%	256.0%%
2024	255.92%%	255.92%%
2025	6.35%%	6.35%%
2026	16.22%%	16.22%%

#### Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2025-08-14	2026-05-10	-35.24%	270
2024-09-30	2024-11-20	-18.24%	52
2025-05-14	2025-07-18	-14.98%	66
2025-07-23	2025-08-04	-14.20%	13
2021-09-07	2021-10-26	-13.17%	50
2022-06-29	2022-11-02	-13.02%	127
2022-04-02	2022-04-29	-12.29%	28
2024-12-25	2025-02-04	-10.99%	42
2025-04-09	2025-04-29	-10.79%	21
2023-09-07	2023-10-24	-10.70%	48

#### Contacts

[Schedule a meeting for further information](#)

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### Strategy - Monthly Returns (%)

2020	1.25	0.25	48.37	4.22	1.73	7.65	18.73	30.35	-3.14	0.77	21.44	25.80
2021	94.15	84.59	21.71	19.30	100.74	20.58	24.27	33.67	-3.73	16.09	39.42	6.44
2022	20.98	6.15	18.78	7.83	31.38	22.12	-8.04	0.59	-2.88	8.64	1.18	8.58
2023	53.57	-1.17	6.26	0.85	1.26	19.43	1.85	4.87	-1.17	9.10	16.43	34.97
2024	-2.07	23.92	60.79	7.89	8.07	1.65	17.72	-5.88	15.23	-12.98	29.30	7.14
2025	-9.44	16.39	2.47	14.25	7.78	-7.91	5.05	10.50	-15.06	-7.14	0.55	-5.68
2026	2.11	8.00	-6.01	7.26	4.53							
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

### Strategy - Weekly Returns (%)

01	-0.10	12.70	-3.37	1.52	-2.10	1.14	-0.66
02	0.13	30.42	6.30	5.03	1.13	-8.24	-1.08
03	0.96	18.73	-0.56	36.39	-3.16	1.75	-0.44
04	0.25	-0.24	14.73	2.10	1.95	-0.66	3.75
05	0.81	15.47	-0.85	7.26	-0.25	2.59	0.87
06	3.69	19.77	1.74	1.81	-1.26	7.81	5.79
07	-0.76	24.42	-3.76	-3.84	7.31	5.22	2.94
08	1.09	11.77	1.68	0.55	9.60	-2.07	1.35
09	-4.65	10.83	1.46	-1.76	33.96	0.43	-1.45
10	2.34	0.32	5.33	0.62	15.09	6.15	-0.10
11	35.09	8.80	2.06	0.96	6.63	-3.36	-3.02
12	4.89	4.66	2.69	3.27	1.08	-0.22	-1.75
13	0.40	0.23	7.70	1.31	3.71	-2.22	-1.55
14	1.70	7.48	8.84	1.44	-3.64	5.54	2.32
15	1.48	10.55	-8.45	0.22	6.10	-0.76	2.83
16	3.40	13.56	0.40	3.93	4.00	-0.80	0.53
17	0.93	-2.98	-0.55	-3.28	0.96	-5.95	-0.38
18	1.87	-1.99	13.78	-1.15	-0.31	16.32	3.14
19	-2.43	21.95	-1.31	2.23	-0.39	6.41	2.62
20	2.59	11.68	33.79	1.02	1.63	5.95	
21	0.37	31.55	1.23	-1.41	8.35	0.98	
22	-1.72	10.44	-1.08	-2.24	0.17	-5.64	
23	6.95	0.26	-1.24	0.26	-1.89	-0.86	
24	-1.53	-2.26	18.79	12.08	1.07	-4.35	
25	2.40	-1.36	0.43	1.78	1.80	-1.01	
26	0.23	27.04	3.14	4.67	-0.16	-0.47	
27	1.44	-0.50	-0.04	2.80	10.19	2.58	
28	5.75	5.34	-0.59	0.45	-1.78	5.76	
29	2.71	-2.36	-6.82	0.19	9.90	9.50	
30	2.86	11.08	-1.97	-1.32	-1.93	-8.09	
31	-1.63	8.03	1.42	1.76	3.69	-3.59	
32	7.85	6.69	2.43	-0.52	-2.88	22.31	
33	19.83	16.02	3.58	-0.12	2.34	-4.13	
34	9.62	7.33	-3.82	4.01	-2.33	-5.37	
35	-1.87	-0.06	-0.43	-0.07	-3.96	-0.99	
36	0.53	3.81	-0.90	1.83	0.02	-1.77	
37	-1.09	-1.90	0.52	-0.15	2.40	-11.30	
38	-0.48	-0.02	0.20	-2.52	6.29	-1.52	
39	-3.02	-4.38	-2.55	-0.76	5.67	-1.47	
40	1.07	1.74	-0.99	2.38	-2.71	-7.84	
41	-1.37	1.36	-0.53	-5.74	-2.80	0.50	
42	-0.41	0.45	4.89	-1.34	-6.45	0.74	
43	-0.20	1.12	0.32	0.52	-1.94	0.37	
44	1.51	9.93	1.66	14.50	0.23	-1.09	
45	2.07	9.45	5.31	7.63	-4.76	1.10	
46	1.87	9.44	-0.63	17.02	16.16	-0.12	
47	14.36	10.67	0.58	-3.69	12.88	2.41	
48	3.04	8.44	-0.96	-1.52	5.39	-2.09	
49	-1.42	4.01	-0.20	1.61	3.19	-1.83	
50	3.89	0.74	-0.46	12.62	-3.51	-1.12	
51	5.71	1.16	3.64	4.53	3.57	-1.00	
52	11.82	1.16	2.62	8.07	0.80	-2.02	
53				2.81			
	2020	2021	2022	2023	2024	2025	2026