

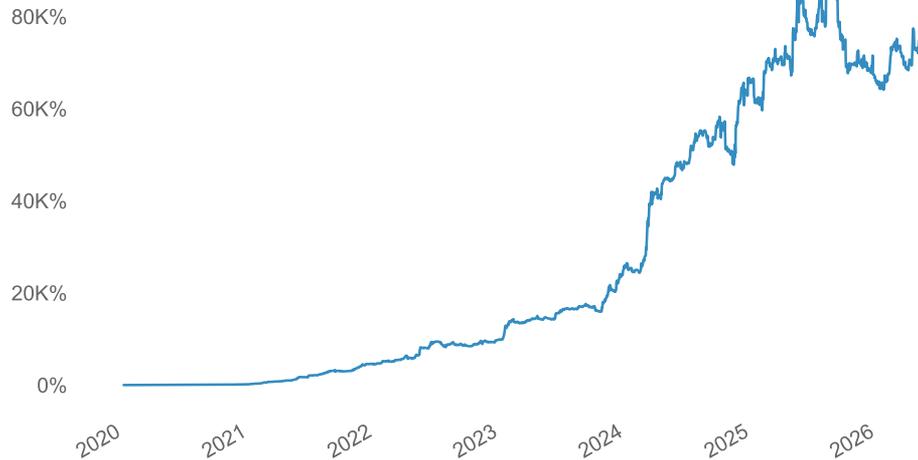


# ROBUXIO

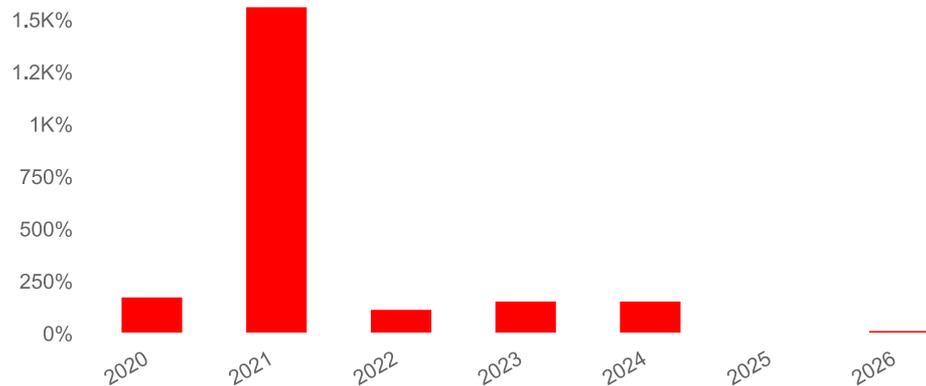
## High Sharpe High Vol USD (NAV) 1 Jan, 2020 - 10 May, 2026

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

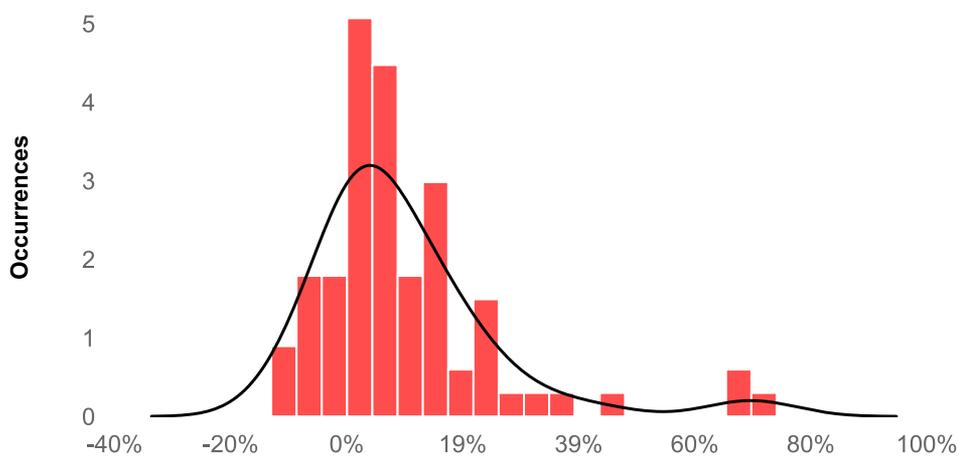
### Cumulative Returns



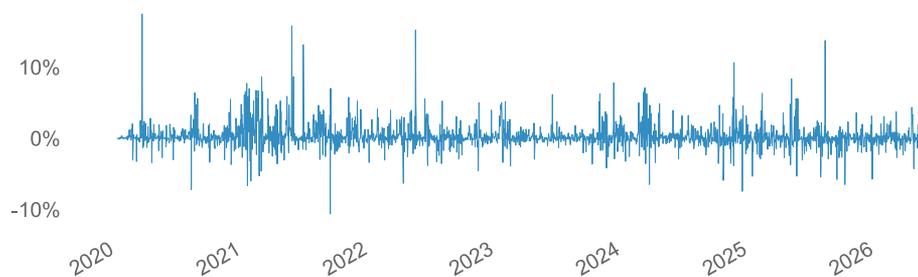
### EOY Returns



### Distribution of Monthly Returns

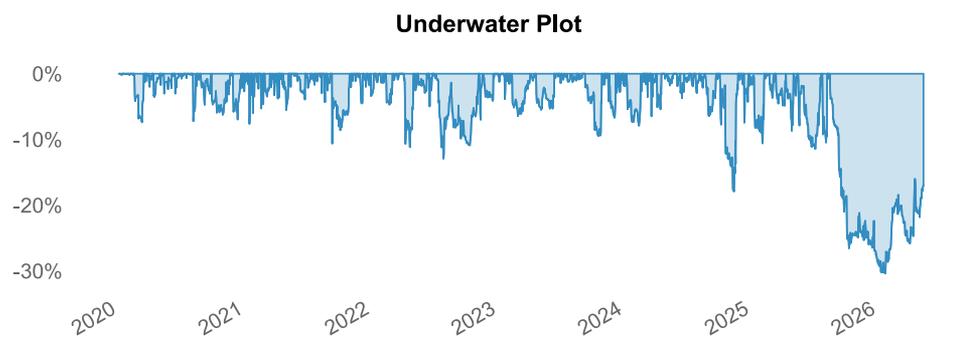
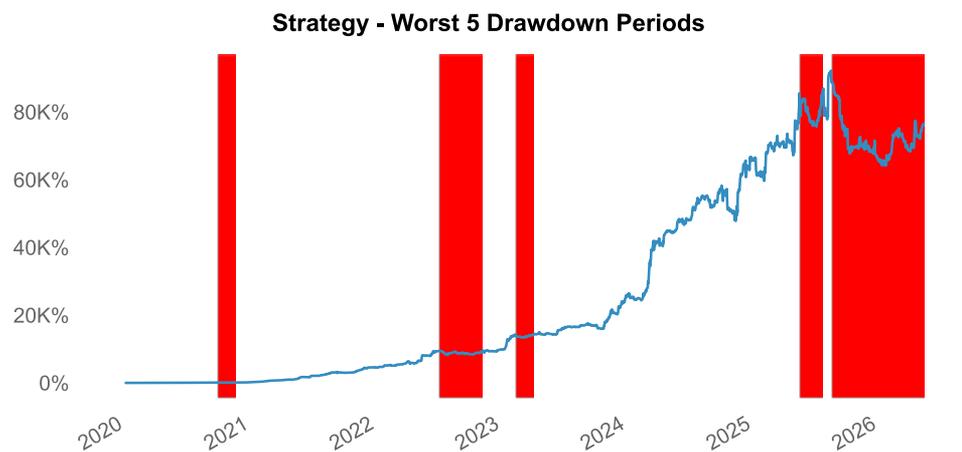
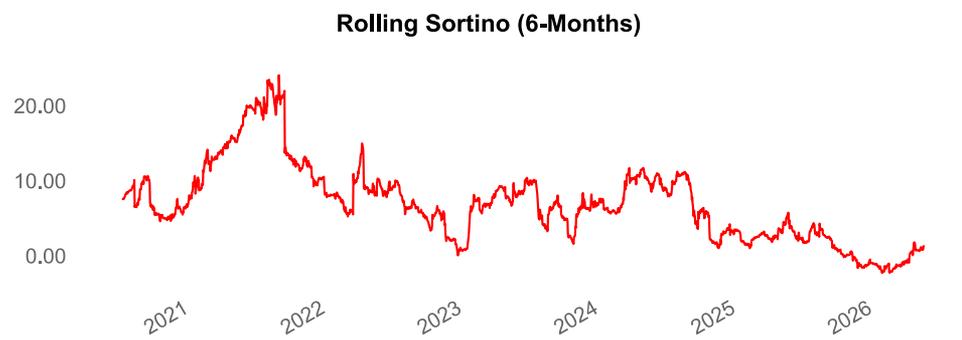
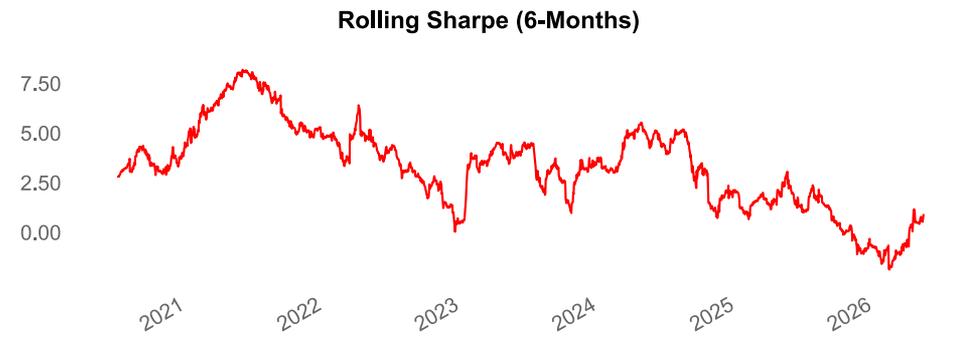
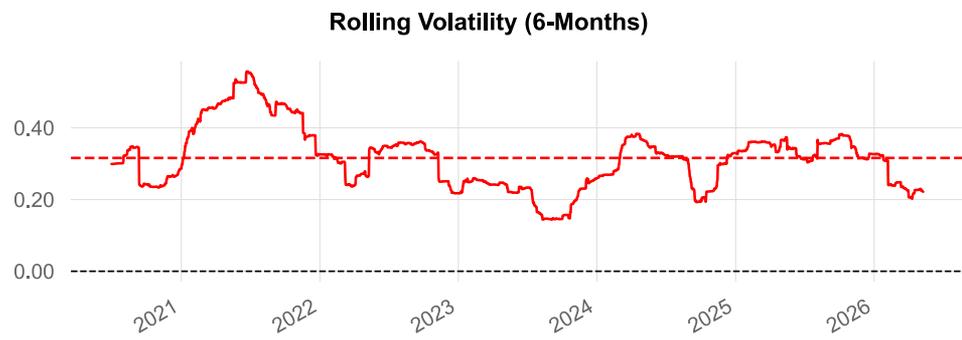


### Daily Active Returns



### Key Performance Metrics

Metric	Strategy
Cumulative Return	76,591.98%
CAGR%	184.42%
Sharpe	3.36
Prob. Sharpe Ratio	100.0%
Smart Sharpe	3.2
Sortino	6.58
Max Drawdown	-30.4%
Longest DD Days	270
Volatility (ann.)	32.69%
Calmar	6.07
Skew	1.97
Kurtosis	16.82
Expected Daily	0.29%
Expected Monthly	9.01%
Expected Yearly	158.29%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.51%
Max Consecutive Wins	12
Max Consecutive Losses	9
Gain/Pain Ratio	0.9
Gain/Pain (1M)	8.5
Payoff Ratio	1.46
Profit Factor	1.9
Common Sense Ratio	3.35
CPC Index	1.57
Tail Ratio	1.77
Outlier Win Ratio	5.59
Outlier Loss Ratio	4.9
MTD	4.25%
3M	6.92%
6M	9.48%
YTD	15.9%
1Y	-0.45%
3Y (ann.)	76.45%
Best Day	17.45%
Worst Day	-10.63%
Best Month	74.11%
Worst Month	-12.98%
Best Year	1564.02%
Worst Year	0.3%
Avg. Drawdown	-2.55%
Avg. Drawdown Days	10
Recovery Factor	22.97
Ulcer Index	0.09
Serenity Index	8.3
Avg. Up Month	13.82%
Avg. Down Month	-5.53%
Win Days	56.53%



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

### EOY Returns

Year	Return	Cumulative
2020	176.6%%	176.6%%
2021	1564.02%%	1564.02%%
2022	117.1%%	117.1%%
2023	156.95%%	156.95%%
2024	156.94%%	156.94%%
2025	0.3%%	0.3%%
2026	15.9%%	15.9%%

### Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2025-08-14	2026-05-10	-30.40%	270
2024-09-30	2024-11-20	-17.92%	52
2022-06-29	2022-11-02	-12.92%	127
2025-05-14	2025-07-19	-11.45%	67
2022-04-02	2022-04-29	-11.17%	28
2021-09-07	2021-10-29	-10.63%	53
2024-12-25	2025-02-04	-10.59%	42
2025-07-23	2025-08-04	-10.47%	13
2023-09-07	2023-10-24	-9.47%	48
2025-04-09	2025-04-29	-8.69%	21

### Contacts

[Schedule a meeting for further information](#)

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### Strategy - Monthly Returns (%)

2020	0.88	0.17	34.01	2.95	1.22	5.45	13.11	22.30	-2.46	0.54	15.04	19.11
2021	65.91	69.30	19.40	13.51	74.11	17.46	16.99	25.04	-2.96	11.26	28.79	5.09
2022	14.69	4.54	14.08	5.48	22.45	16.98	-8.04	0.59	-2.88	8.64	1.18	6.38
2023	37.50	-0.91	4.88	0.60	0.88	13.68	1.29	3.43	-0.84	6.37	11.80	26.15
2024	-2.07	17.38	44.93	5.52	5.78	1.21	12.40	-4.31	10.98	-12.98	24.99	5.17
2025	-9.44	14.60	1.76	9.98	5.66	-5.87	3.54	7.46	-11.38	-7.14	0.55	-5.68
2026	2.11	8.00	-6.01	7.26	4.25							
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

### Strategy - Weekly Returns (%)

01	-0.10	9.11	-2.75	1.04	-2.10	0.79	-0.66
02	0.12	21.82	4.42	3.56	1.13	-7.86	-1.08
03	0.67	14.39	-0.40	25.83	-3.16	1.75	-0.44
04	0.18	-0.20	10.49	1.62	1.95	-0.66	3.75
05	0.57	12.33	-0.63	5.61	-0.25	2.59	0.87
06	2.60	16.19	1.28	1.42	-1.26	6.56	5.79
07	-0.54	20.62	-2.79	-3.03	6.28	3.70	2.94
08	0.78	10.25	1.23	0.43	6.79	-1.49	1.35
09	-3.31	9.56	1.08	-1.37	24.63	0.31	-1.45
10	1.64	0.29	3.94	0.48	11.76	4.40	-0.10
11	24.82	7.86	1.54	0.75	5.32	-2.44	-3.02
12	3.74	4.20	2.03	2.56	0.88	-0.16	-1.75
13	0.31	0.21	5.84	1.03	3.02	-1.60	-1.55
14	1.21	6.53	6.53	1.02	-3.64	3.88	2.32
15	1.18	7.41	-7.53	0.15	5.40	-0.54	2.83
16	2.39	9.80	0.40	2.77	2.82	-0.57	0.53
17	0.66	-2.23	-0.55	-2.33	0.68	-4.95	-0.38
18	1.33	-1.47	11.38	-0.81	-0.22	12.20	3.14
19	-1.73	16.20	-0.93	1.57	-0.28	4.65	2.34
20	1.84	9.05	24.07	0.72	1.16	4.39	
21	0.26	25.02	0.94	-1.00	5.98	0.73	
22	-1.23	8.71	-0.83	-1.58	0.13	-4.23	
23	4.95	0.22	-0.96	0.18	-1.38	-0.64	
24	-1.11	-1.92	14.40	8.47	0.78	-3.21	
25	1.74	-1.15	0.34	1.29	1.32	-0.74	
26	0.17	22.80	2.50	3.40	-0.12	-0.34	
27	0.99	-0.61	-0.06	2.01	7.14	1.80	
28	4.05	3.75	-0.59	0.32	-1.28	4.06	
29	1.94	-1.68	-6.82	0.13	7.09	6.82	
30	2.06	7.85	-1.97	-0.93	-1.42	-5.95	
31	-1.19	5.86	1.42	1.23	2.70	-2.58	
32	5.68	4.98	2.43	-0.37	-2.13	15.87	
33	14.63	12.12	3.58	-0.08	1.71	-3.10	
34	7.42	5.74	-3.82	2.82	-1.72	-3.99	
35	-1.47	-0.05	-0.43	-0.05	-2.90	-0.72	
36	0.41	3.03	-0.90	1.30	0.01	-1.29	
37	-0.86	-1.52	0.52	-0.11	1.74	-8.21	
38	-0.38	-0.02	0.20	-1.80	4.59	-1.18	
39	-2.36	-3.49	-2.55	-0.54	4.20	-1.47	
40	0.78	1.15	-0.99	1.68	-2.32	-7.84	
41	-1.16	0.96	-0.53	-5.49	-2.80	0.50	
42	-0.41	0.32	4.89	-1.34	-6.45	0.74	
43	-0.20	0.79	0.32	0.52	-1.94	0.37	
44	1.44	7.07	1.66	11.97	0.23	-1.09	
45	1.45	6.90	5.05	5.46	-4.76	1.10	
46	1.32	7.06	-0.44	12.44	16.16	-0.12	
47	10.17	8.16	0.41	-2.80	9.71	2.41	
48	2.24	6.60	-0.73	-1.14	3.88	-2.09	
49	-1.05	3.19	-0.20	1.21	2.33	-1.83	
50	2.87	0.60	-0.46	9.51	-2.59	-1.12	
51	4.26	0.93	2.80	3.51	2.60	-1.00	
52	8.94	0.94	1.85	6.31	0.59	-2.02	
53				2.24			
	2020	2021	2022	2023	2024	2025	2026