

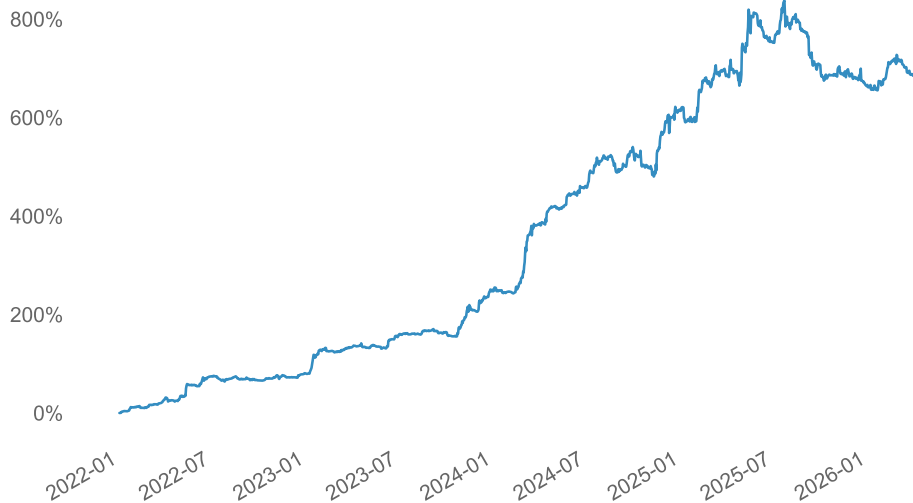


# ROBUXIO

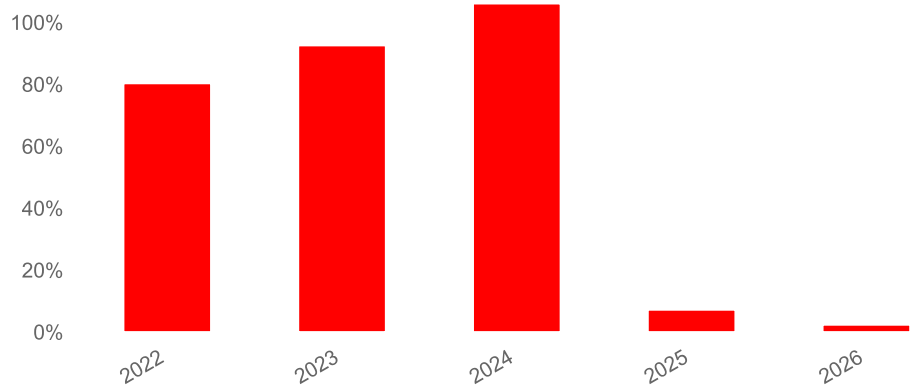
## High Sharpe Low Vol USD Since 2022 (GAV) 1 Jan, 2022 - 1 Apr, 2026

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

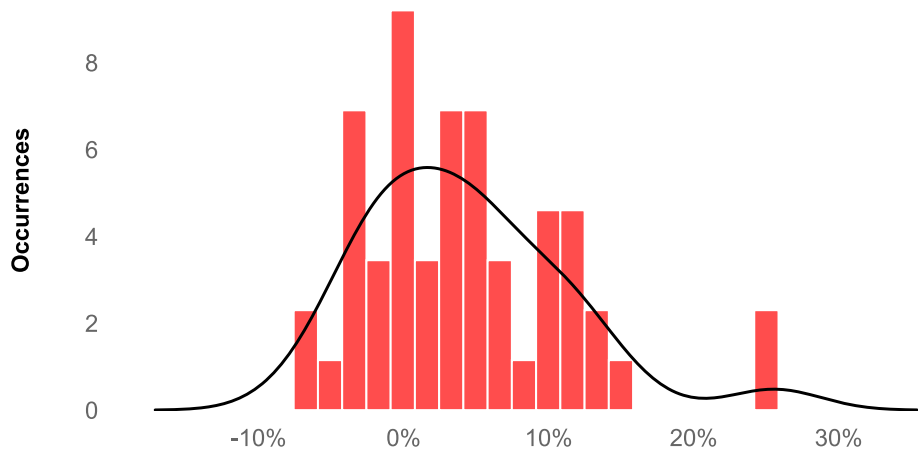
### Cumulative Returns



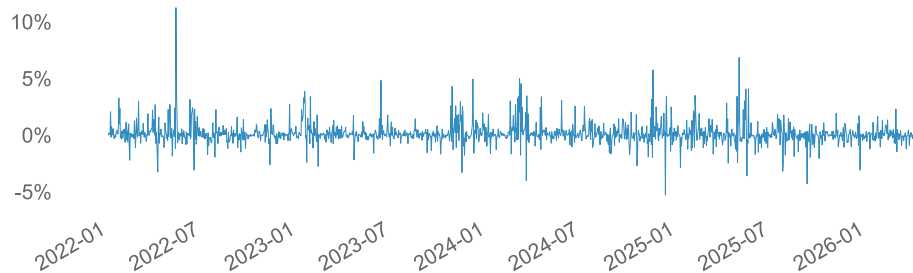
### EOY Returns



### Distribution of Monthly Returns

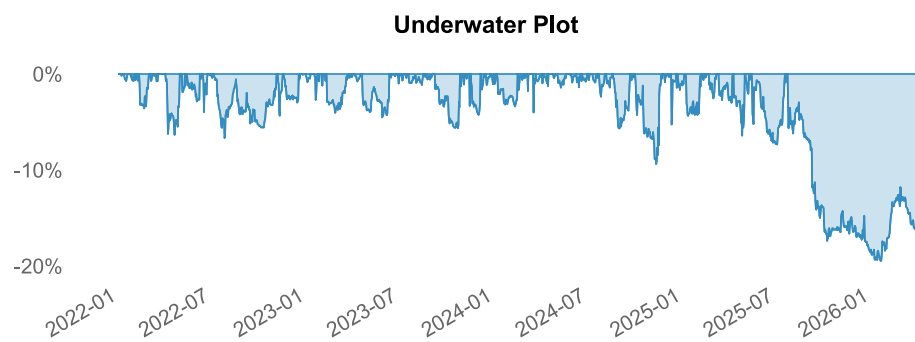
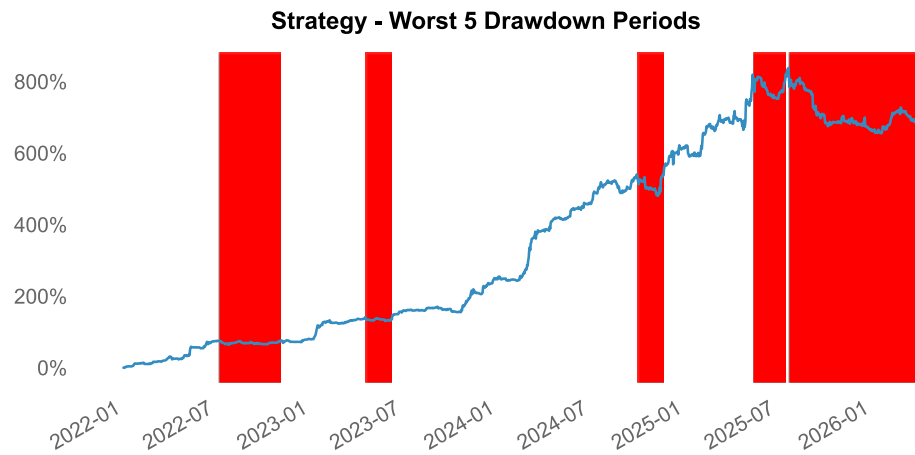
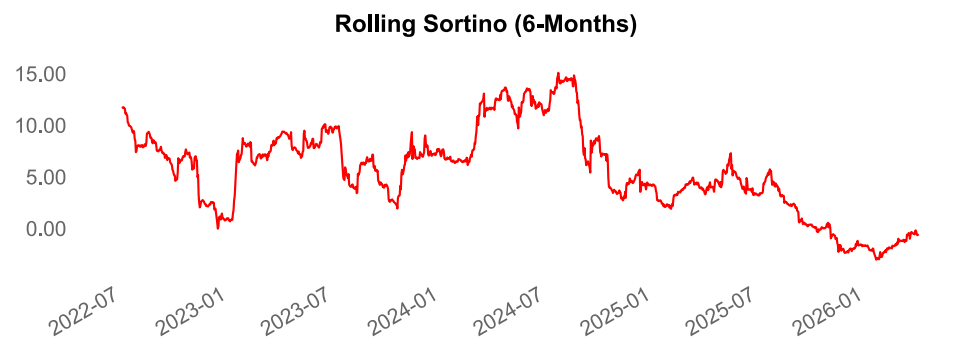
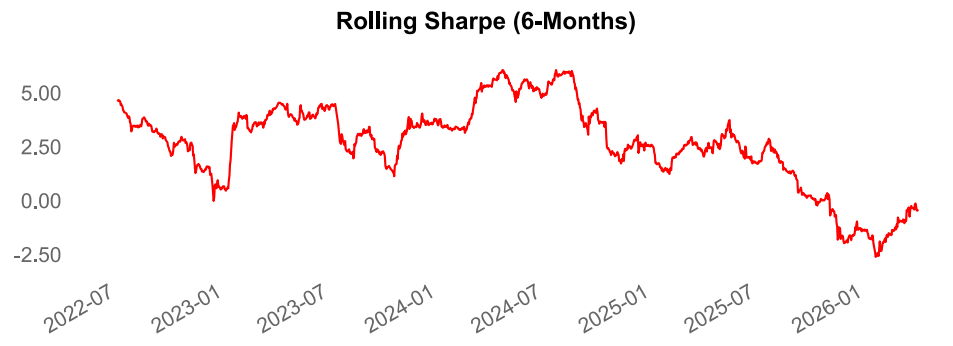
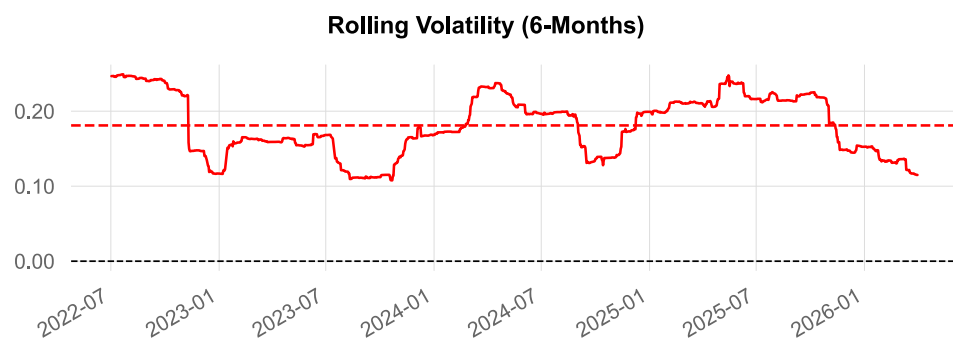


### Daily Active Returns



### Key Performance Metrics

Metric	Strategy
Cumulative Return	684.01%
CAGR%	62.35%
Sharpe	2.72
Prob. Sharpe Ratio	100.0%
Smart Sharpe	2.59
Sortino	5.11
Max Drawdown	-19.47%
Longest DD Days	253
Volatility (ann.)	18.44%
Calmar	3.2
Skew	1.89
Kurtosis	17.66
Expected Daily	0.13%
Expected Monthly	4.04%
Expected Yearly	50.96%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.45%
Max Consecutive Wins	10
Max Consecutive Losses	8
Gain/Pain Ratio	0.66
Gain/Pain (1M)	4.9
Payoff Ratio	1.41
Profit Factor	1.66
Common Sense Ratio	2.88
CPC Index	1.27
Tail Ratio	1.73
Outlier Win Ratio	5.38
Outlier Loss Ratio	5.33
MTD	-0.18%
3M	2.3%
6M	-2.84%
YTD	2.3%
1Y	-0.17%
3Y (ann.)	51.59%
Best Day	11.24%
Worst Day	-5.26%
Best Month	25.85%
Worst Month	-7.58%
Best Year	106.06%
Worst Year	2.3%
Avg. Drawdown	-1.72%
Avg. Drawdown Days	12
Recovery Factor	10.95
Ulcer Index	0.06
Serenity Index	2.66
Avg. Up Month	7.58%
Avg. Down Month	-2.57%
Win Days	54.21%



Metric	Strategy
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Win Month	67.31%
Win Quarter	77.78%
Win Year	100.0%

### EOY Returns

Year	Return	Cumulative
2022	80.29%	80.29%
2023	92.53%	92.53%
2024	106.06%	106.06%
2025	7.15%	7.15%
2026	2.3%	2.3%

### Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2025-07-23	2026-04-01	-19.47%	253
2024-09-30	2024-11-20	-9.39%	52
2025-05-14	2025-07-16	-7.34%	64
2022-07-05	2022-11-03	-6.67%	122
2025-04-09	2025-04-29	-6.42%	21
2022-04-02	2022-04-29	-6.34%	28
2024-08-18	2024-09-19	-5.66%	33
2023-09-07	2023-10-24	-5.65%	48
2024-12-09	2024-12-19	-5.26%	11
2023-04-19	2023-06-09	-4.53%	52

### Contacts

[Schedule a meeting for further information](#)

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### Strategy - Monthly Returns (%)

2022	11.85	4.11	9.91	5.12	15.62	11.98	-3.76	0.62	-1.55	4.11	-0.41	4.71
2023	25.29	-0.55	4.07	-0.50	0.12	11.06	1.17	2.02	-1.05	5.57	9.61	13.55
2024	-0.08	11.16	25.85	7.27	4.22	3.27	9.61	-3.98	7.70	-5.94	13.25	5.73
2025	-3.15	9.95	3.11	7.17	5.95	-4.39	4.07	-1.60	-7.58	-2.57	0.43	-2.94
2026	1.41	4.73	-3.50	-0.18								
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

### Strategy - Weekly Returns (%)

01	0.19	0.67	0.10	0.67	-0.34
02	3.22	2.28	0.46	-4.03	-0.49
03	0.13	18.63	-1.58	1.26	-0.22
04	8.13	0.64	0.78	-0.47	1.97
05	-0.26	4.09	0.07	3.23	0.66
06	1.23	0.46	-0.62	4.40	2.97
07	-2.27	-1.76	3.10	3.14	1.59
08	0.85	0.10	5.47	-0.83	0.76
09	1.51	-0.83	14.03	-0.27	-0.25
10	2.95	0.60	7.98	4.55	-0.25
11	1.33	1.11	3.42	-1.17	-1.82
12	1.16	1.74	0.76	0.13	-0.80
13	4.63	0.76	1.00	-1.17	-0.87
14	4.70	0.77	0.13	2.59	-0.47
15	-4.27	-0.11	3.90	-0.84	
16	0.12	0.99	2.30	-0.39	
17	-0.41	-1.47	0.51	-2.89	
18	7.53	-0.58	-0.40	8.95	
19	-0.62	1.19	0.01	3.67	
20	17.68	0.58	1.01	4.02	
21	0.34	-0.70	3.84	0.59	
22	-0.65	-1.78	0.44	-2.73	
23	-1.09	0.22	0.16	-0.38	
24	9.18	6.62	0.95	-2.29	
25	0.23	1.22	1.37	-0.32	
26	2.63	2.73	0.33	-0.99	
27	0.47	1.51	5.26	2.12	
28	-0.12	0.19	-0.39	2.07	
29	-3.69	0.29	5.34	5.06	
30	-0.53	-0.77	-1.30	-3.04	
31	0.34	0.79	1.98	-1.37	
32	1.40	-0.14	-1.37	1.43	
33	2.05	-0.40	1.01	-0.71	
34	-2.11	2.77	-2.22	-2.52	
35	-0.23	-0.01	-1.88	-0.35	
36	-0.47	0.23	0.20	-1.03	
37	0.17	-0.67	0.89	-5.60	
38	0.09	-1.43	3.16	-0.88	
39	-1.16	-0.45	3.12	0.14	
40	-0.63	1.12	-2.44	-3.45	
41	-0.20	-2.74	-0.53	0.22	
42	2.58	-0.59	-2.75	0.39	
43	-0.06	0.19	-0.54	0.18	
44	0.83	7.18	0.09	-0.60	
45	2.39	5.47	-3.23	0.67	
46	-0.96	9.21	8.60	-0.03	
47	0.41	-2.06	6.14	1.25	
48	-0.91	-0.54	2.47	-1.07	
49	0.02	0.73	2.64	-0.94	
50	-0.21	6.27	-0.79	-0.57	
51	2.06	1.17	2.22	-0.46	
52	1.50	3.74	0.09	-1.06	
53		0.38			
	2022	2023	2024	2025	2026