

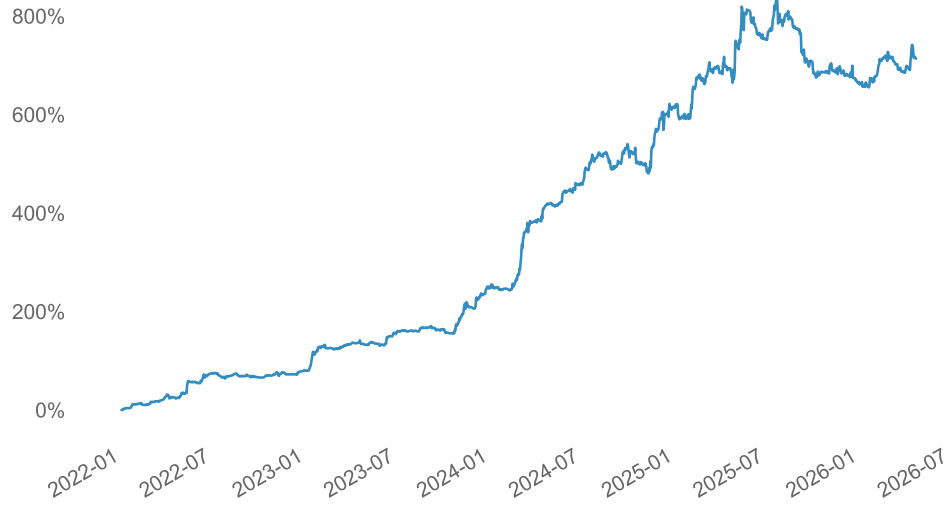


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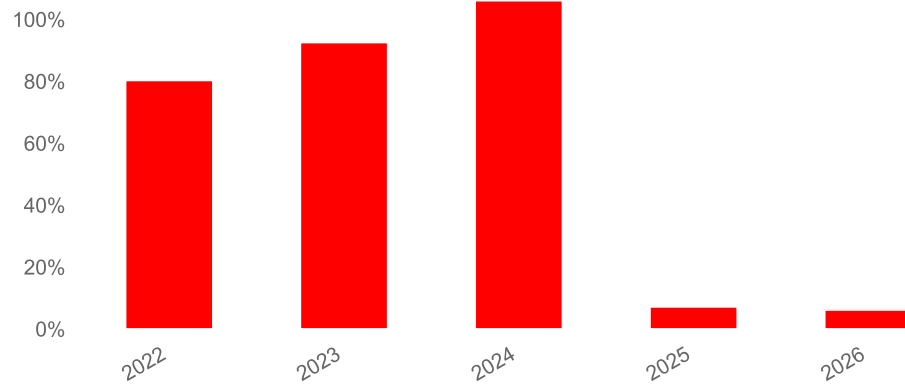
High Sharpe Low Vol USD Since 2022 (GAV) 1 Jan, 2022 - 23 Apr, 2026

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

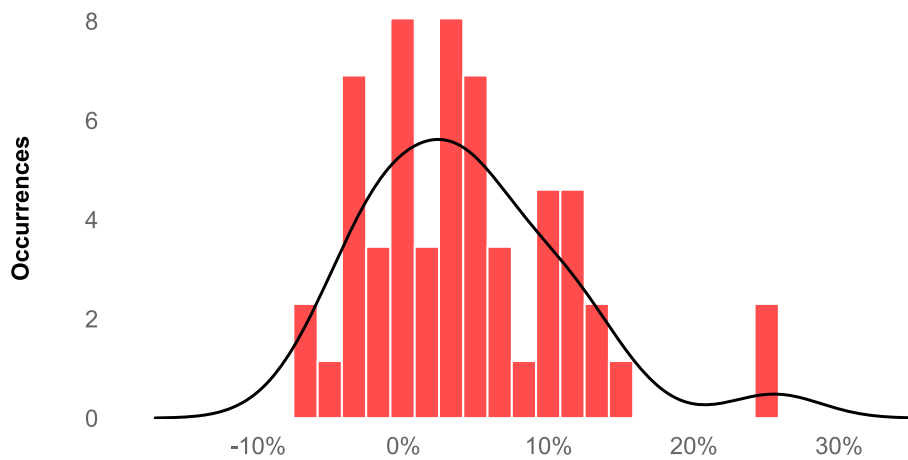
Cumulative Returns



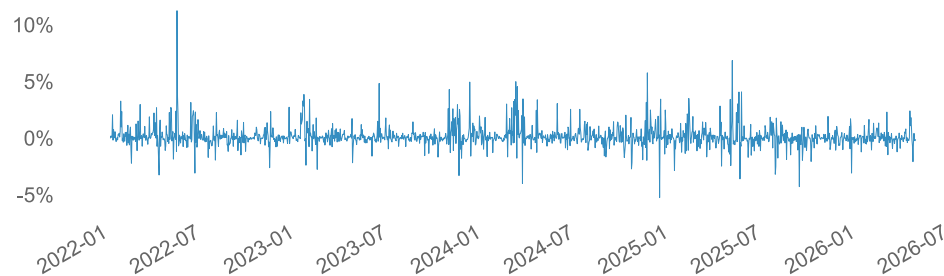
EOY Returns



Distribution of Monthly Returns

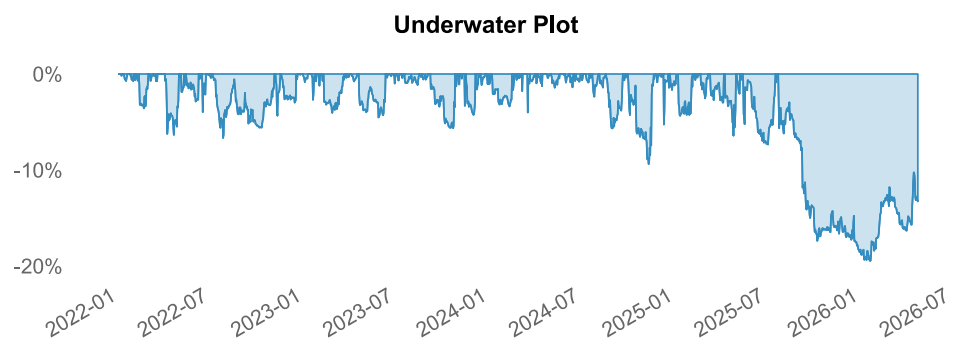
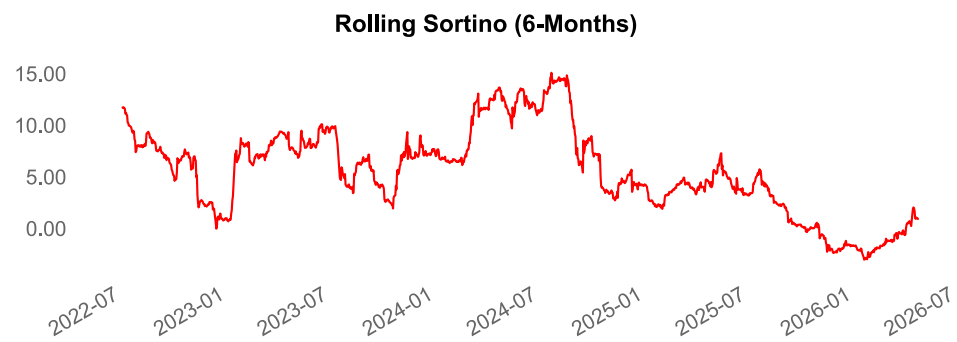
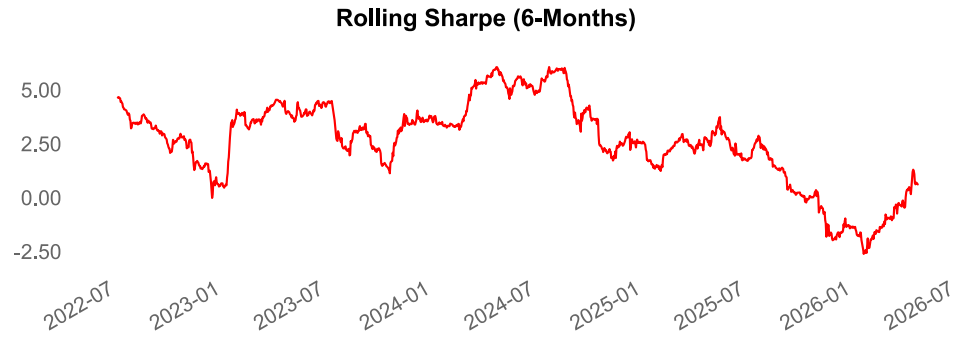
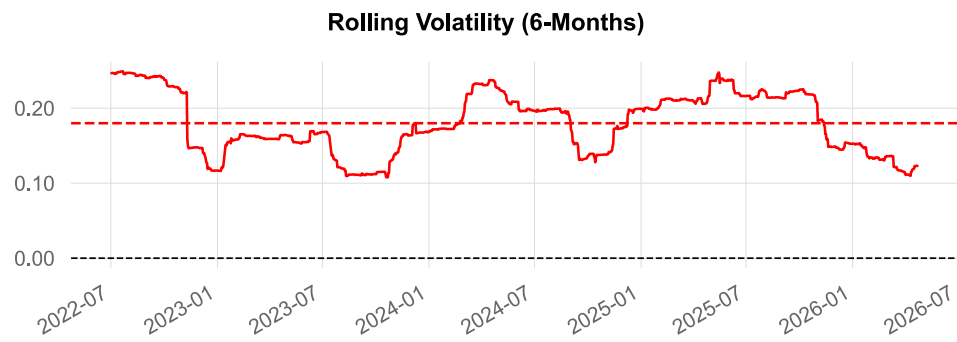


Daily Active Returns



Key Performance Metrics

Metric	Strategy
Cumulative Return	713.49%
CAGR%	62.7%
Sharpe	2.74
Prob. Sharpe Ratio	100.0%
Smart Sharpe	2.59
Sortino	5.13
Max Drawdown	-19.47%
Longest DD Days	275
Volatility (ann.)	18.42%
Calmar	3.22
Skew	1.88
Kurtosis	17.51
Expected Daily	0.13%
Expected Monthly	4.11%
Expected Yearly	52.08%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.45%
Max Consecutive Wins	10
Max Consecutive Losses	8
Gain/Pain Ratio	0.67
Gain/Pain (1M)	5.0
Payoff Ratio	1.41
Profit Factor	1.67
Common Sense Ratio	2.89
CPC Index	1.28
Tail Ratio	1.73
Outlier Win Ratio	5.36
Outlier Loss Ratio	5.32
MTD	3.57%
3M	5.04%
6M	3.46%
YTD	6.15%
1Y	3.54%
3Y (ann.)	53.07%
Best Day	11.24%
Worst Day	-5.26%
Best Month	25.85%
Worst Month	-7.58%
Best Year	106.06%
Worst Year	6.15%
Avg. Drawdown	-1.72%
Avg. Drawdown Days	13
Recovery Factor	11.14
Ulcer Index	0.07
Serenity Index	2.57
Avg. Up Month	7.47%
Avg. Down Month	-2.72%
Win Days	54.09%



Metric	Strategy
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Win Month	69.23%
Win Quarter	83.33%
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	6.15%	6.15%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2025-07-23	2026-04-23	-19.47%	275
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	3.57								
	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	1.20
15	-4.27	-0.11	3.90	-0.84	1.58
16	0.12	0.99	2.30	-0.39	0.62
17	-0.41	-1.47	0.51	-2.89	-0.15
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