

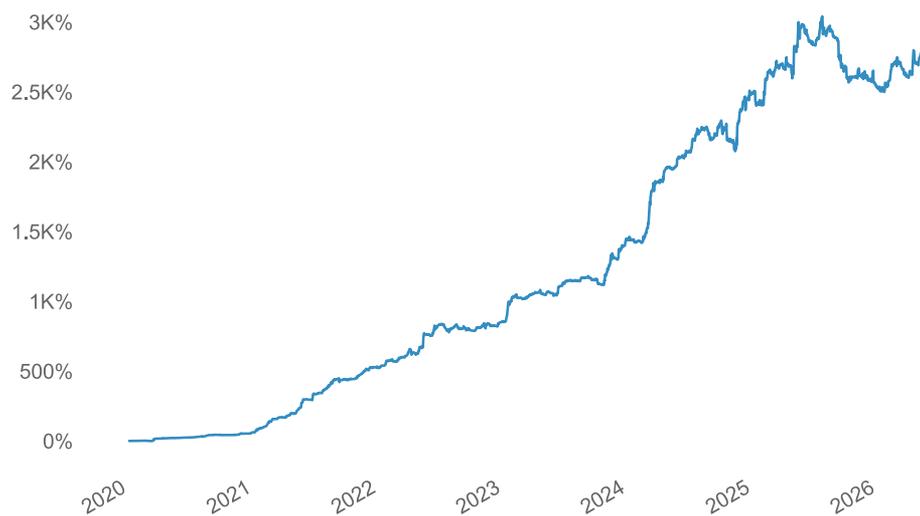


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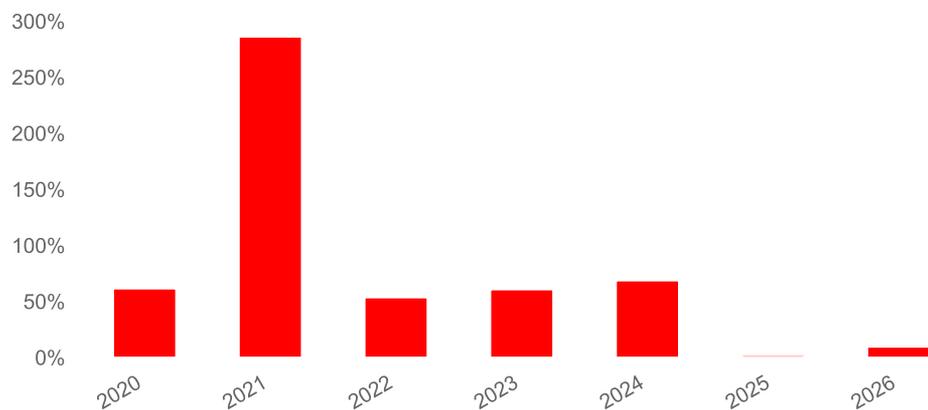
High Sharpe Low Vol USD (NAV) 1 Jan, 2020 - 10 May, 2026

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

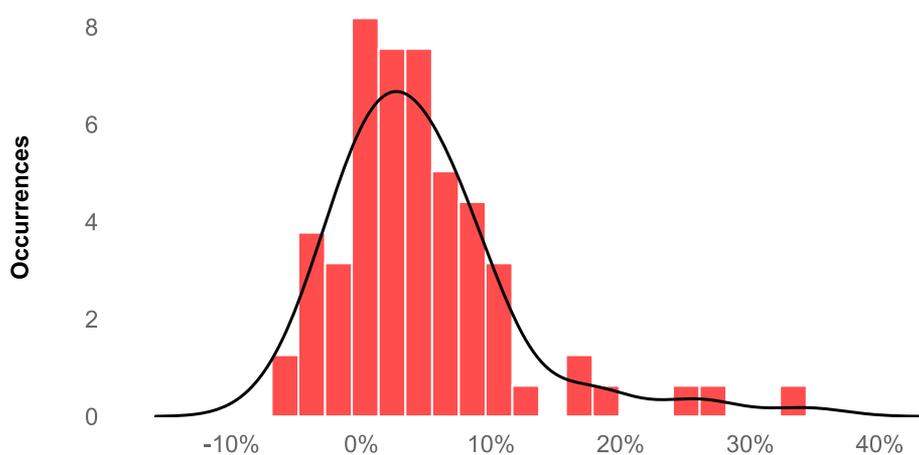
Cumulative Returns



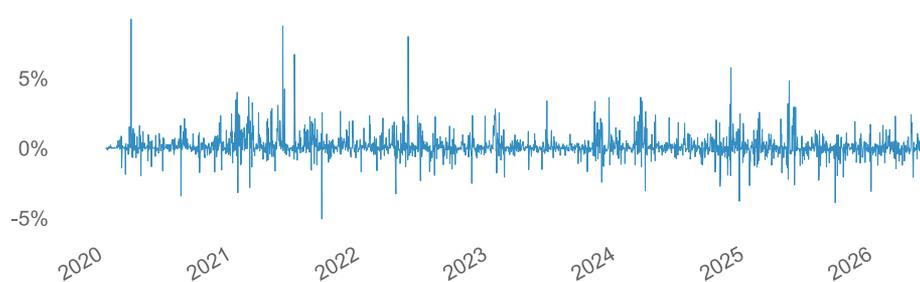
EOY Returns



Distribution of Monthly Returns

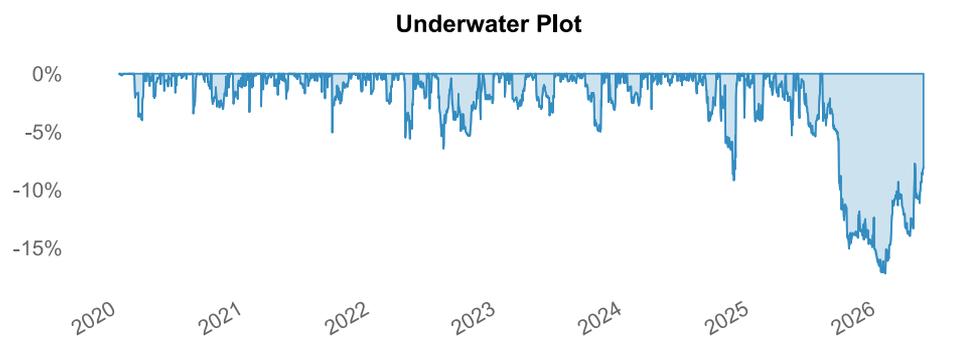
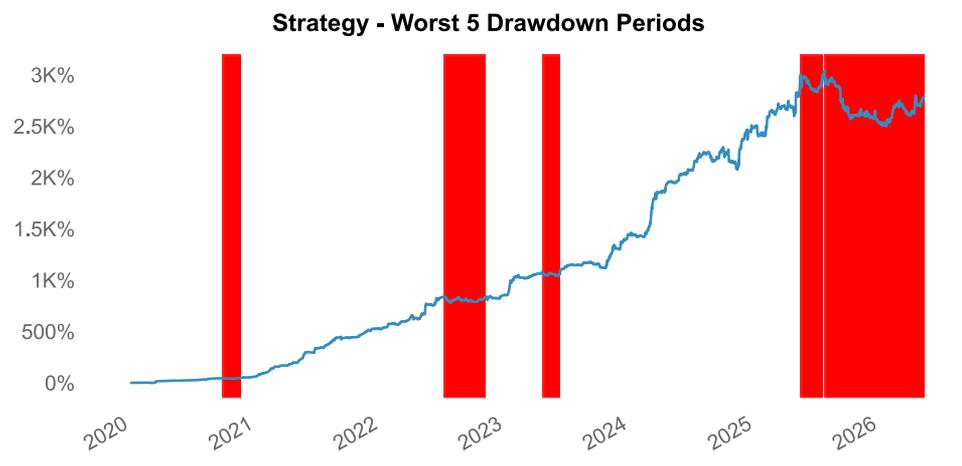
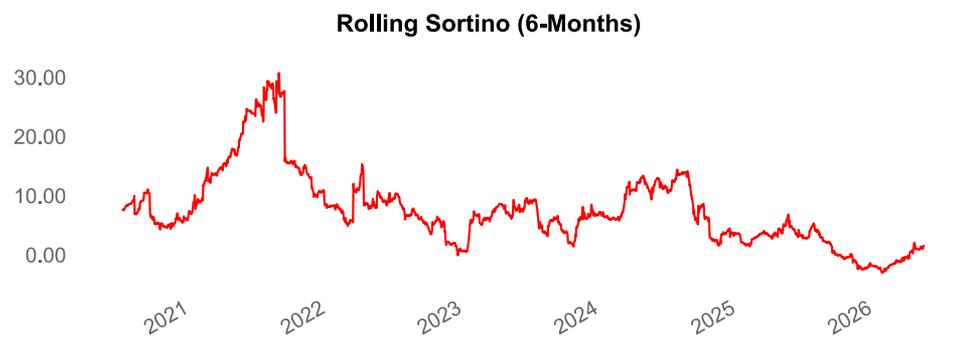
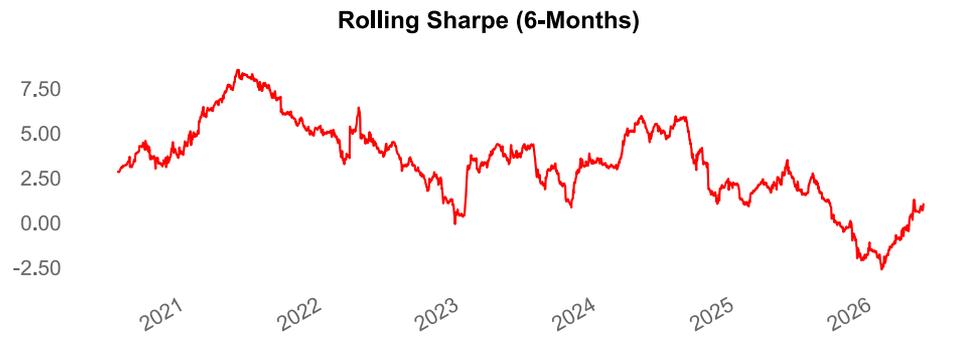
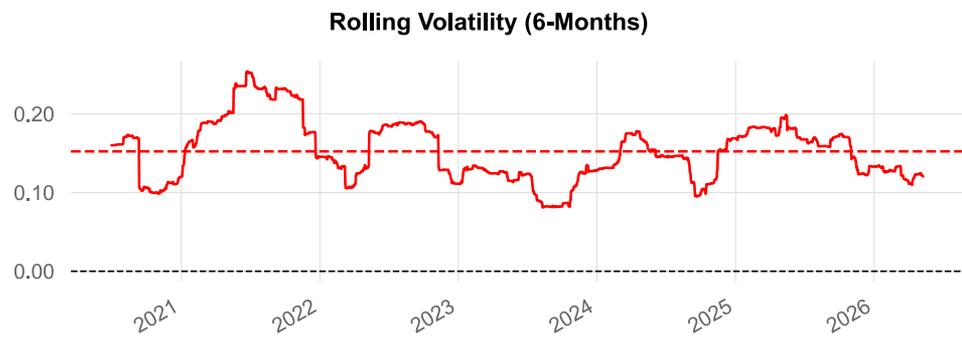


Daily Active Returns



Key Performance Metrics

Metric	Strategy
Cumulative Return	2,788.68%
CAGR%	69.77%
Sharpe	3.43
Prob. Sharpe Ratio	100.0%
Smart Sharpe	3.22
Sortino	6.73
Max Drawdown	-17.21%
Longest DD Days	292
Volatility (ann.)	15.78%
Calmar	4.05
Skew	2.17
Kurtosis	21.15
Expected Daily	0.15%
Expected Monthly	4.46%
Expected Yearly	61.69%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.21%
Max Consecutive Wins	12
Max Consecutive Losses	8
Gain/Pain Ratio	0.95
Gain/Pain (1M)	8.33
Payoff Ratio	1.47
Profit Factor	1.95
Common Sense Ratio	3.78
CPC Index	1.63
Tail Ratio	1.94
Outlier Win Ratio	5.21
Outlier Loss Ratio	5.32
MTD	2.43%
3M	4.61%
6M	6.4%
YTD	9.48%
1Y	-1.26%
3Y (ann.)	36.72%
Best Day	9.23%
Worst Day	-5.07%
Best Month	34.35%
Worst Month	-6.92%
Best Year	286.11%
Worst Year	1.81%
Avg. Drawdown	-1.1%
Avg. Drawdown Days	9
Recovery Factor	20.01
Ulcer Index	0.05
Serenity Index	6.78
Avg. Up Month	6.94%
Avg. Down Month	-2.2%
Win Days	57.06%



Metric	Strategy
Win Month	75.32%
Win Quarter	88.46%
Win Year	100.0%

EOY Returns

Year	Return	Cumulative
2020	61.43%%	61.43%%
2021	286.11%%	286.11%%
2022	53.49%%	53.49%%
2023	60.64%%	60.64%%
2024	68.63%%	68.63%%
2025	1.81%%	1.81%%
2026	9.48%%	9.48%%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2025-07-23	2026-05-10	-17.21%	292
2024-09-30	2024-11-20	-9.18%	52
2022-07-05	2022-11-03	-6.46%	122
2022-04-02	2022-04-29	-5.61%	28
2025-05-14	2025-07-16	-5.40%	64
2025-04-09	2025-04-29	-5.31%	21
2021-09-07	2021-10-24	-5.07%	48
2023-09-07	2023-10-24	-4.99%	48
2024-12-22	2025-02-03	-4.12%	44
2024-08-18	2024-09-19	-4.09%	33

Contacts

[Schedule a meeting for further information](#)

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Strategy - Monthly Returns (%)

2020	0.43	-0.45	17.75	1.88	0.65	3.19	6.49	7.49	-0.44	0.75	6.31	6.16
2021	25.43	26.56	5.20	9.78	34.35	9.19	10.06	13.36	-1.18	5.10	7.93	2.65
2022	8.30	2.97	7.25	3.59	11.09	8.85	-3.76	0.62	-1.55	4.11	-0.41	3.65
2023	17.71	-0.41	3.03	-0.50	0.12	7.85	0.82	1.42	-0.74	3.90	6.84	9.89
2024	-0.08	7.83	18.65	5.09	3.02	2.36	6.73	-2.86	5.47	-5.94	11.17	4.09
2025	-3.15	7.94	2.22	5.02	4.25	-3.19	2.85	-1.13	-6.92	-2.57	0.43	-2.94
2026	1.41	4.73	-3.50	4.28	2.43							
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

Strategy - Weekly Returns (%)

01	-0.11	1.07	-1.44	0.40	0.07	0.46	-0.34
02	0.07	13.08	2.25	1.66	0.32	-3.79	-0.49
03	0.37	4.43	0.09	13.12	-1.41	1.26	-0.22
04	0.08	0.57	5.75	0.47	0.78	-0.47	1.97
05	0.26	4.73	-0.19	3.03	0.07	3.02	0.66
06	1.31	4.72	0.89	0.34	-0.62	3.08	2.97
07	-0.54	9.99	-1.65	-1.32	2.42	2.23	1.59
08	0.36	5.79	0.62	0.08	3.85	-0.59	0.76
09	-1.92	3.87	1.09	-0.62	10.04	-0.19	-0.25
10	1.10	0.52	2.14	0.45	5.92	3.25	-0.25
11	13.24	3.98	0.97	0.82	2.58	-0.84	-1.82
12	1.96	0.95	0.85	1.30	0.58	0.10	-0.80
13	0.20	-0.91	3.41	0.57	0.77	-0.85	-0.87
14	0.49	1.16	3.39	0.54	0.09	1.81	1.20
15	0.87	4.59	-3.66	-0.08	2.73	-0.59	1.58
16	1.42	5.26	0.12	0.69	1.63	-0.27	0.62
17	0.38	0.06	-0.41	-1.03	0.37	-2.54	-0.13
18	0.64	-0.72	6.04	-0.55	-0.28	6.80	1.72
19	-0.86	9.15	-0.44	0.98	0.00	2.62	1.37
20	0.91	4.43	12.52	0.41	0.72	2.90	
21	0.19	13.01	0.25	-0.49	2.75	0.43	
22	-0.67	3.91	-0.48	-1.61	0.32	-1.99	
23	2.58	0.43	-0.81	0.22	0.12	-0.27	
24	-0.49	-0.66	6.78	4.94	0.69	-1.66	
25	0.98	-0.82	0.17	0.87	1.00	-0.23	
26	0.27	11.41	1.99	1.95	0.24	-0.71	
27	0.21	-0.35	0.34	1.07	3.68	1.48	
28	2.37	2.04	-0.08	0.14	-0.28	1.46	
29	0.80	-0.58	-3.66	0.20	3.79	3.59	
30	1.02	4.87	-0.53	-0.54	-0.93	-2.19	
31	-0.11	3.16	0.34	0.55	1.42	-0.98	
32	2.55	2.61	1.40	-0.10	-0.99	1.02	
33	5.05	6.43	2.05	-0.28	0.73	-0.51	
34	1.28	2.77	-2.11	1.94	-1.60	-1.79	
35	0.58	0.51	-0.23	-0.01	-1.34	-0.24	
36	1.26	0.79	-0.47	0.16	0.14	-0.72	
37	-0.64	-1.72	0.17	-0.48	0.64	-5.22	
38	-0.17	0.73	0.09	-1.01	2.26	-0.88	
39	-1.29	-0.20	-1.16	-0.31	2.25	0.14	
40	0.61	0.51	-0.63	0.79	-2.22	-3.45	
41	-0.51	0.71	-0.20	-2.73	-0.53	0.22	
42	-0.24	0.11	2.58	-0.59	-2.75	0.39	
43	0.03	0.41	-0.06	0.19	-0.54	0.18	
44	0.94	2.92	0.83	5.99	0.09	-0.60	
45	0.73	1.77	2.18	3.87	-3.23	0.67	
46	0.83	2.22	-0.75	6.62	8.60	-0.03	
47	4.22	2.36	0.37	-1.52	4.43	1.25	
48	0.76	2.12	-0.87	-0.39	1.76	-1.07	
49	0.02	2.07	0.02	0.53	1.89	-0.94	
50	0.92	0.35	-0.21	4.59	-0.57	-0.57	
51	0.23	0.26	1.73	0.87	1.60	-0.46	
52	4.50	0.81	1.05	2.79	0.07	-1.06	
53				0.28			
	2020	2021	2022	2023	2024	2025	2026