

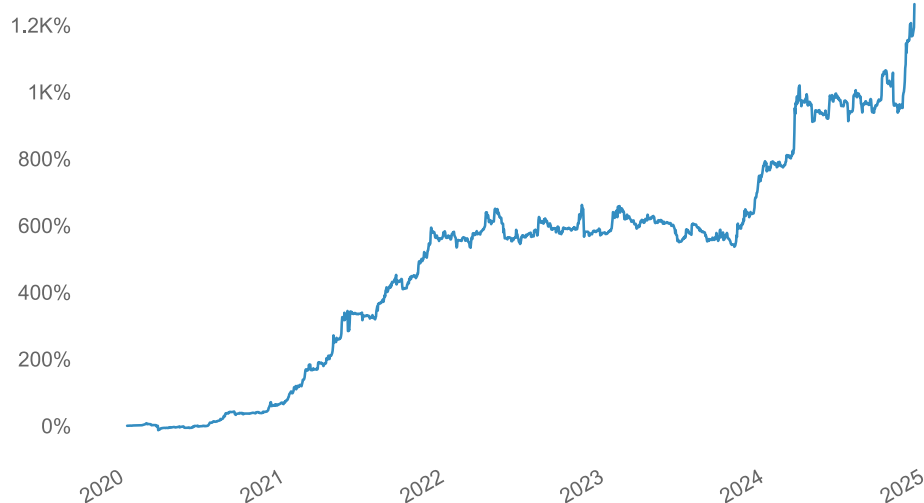


ROBUXIO

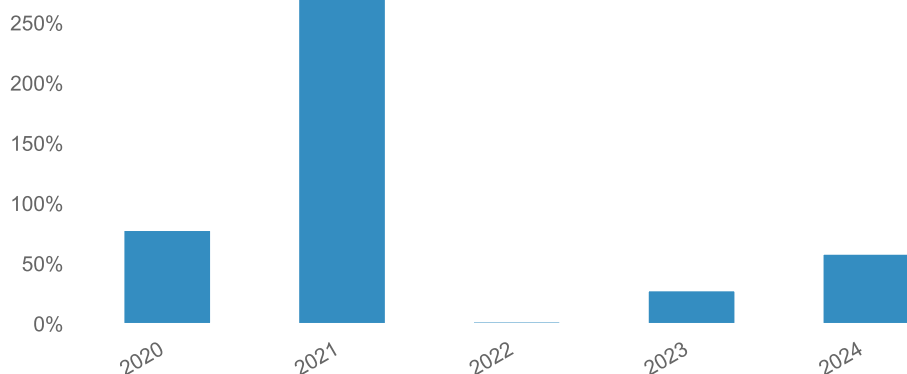
Robuxio Lite Factsheet 1 Jan, 2020 - 2 Dec, 2024

GAV Metrics for Robuxio Lite portfolio:

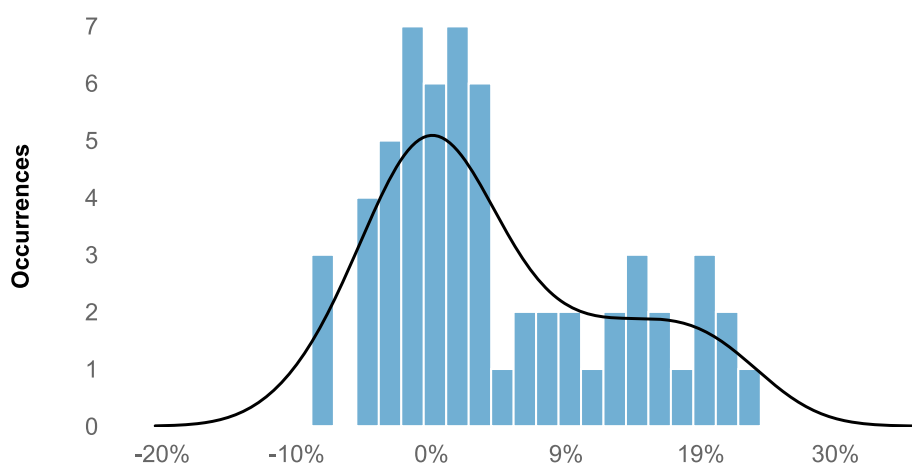
Cumulative Returns



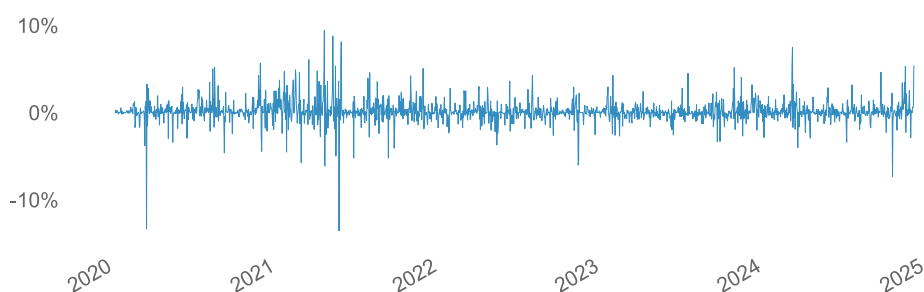
EOY Returns



Distribution of Monthly Returns

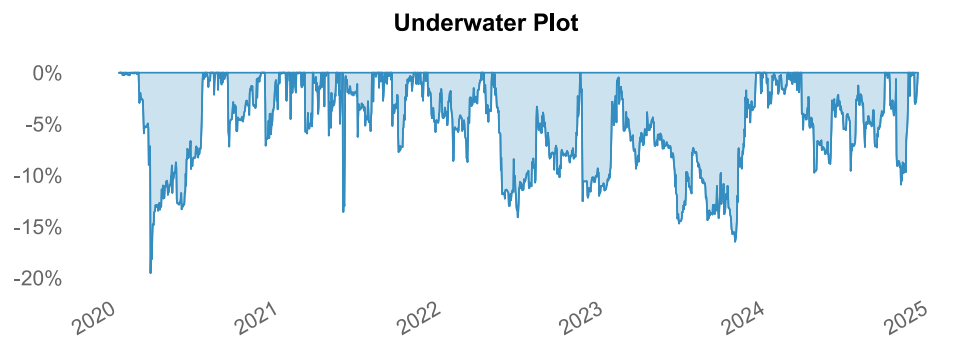
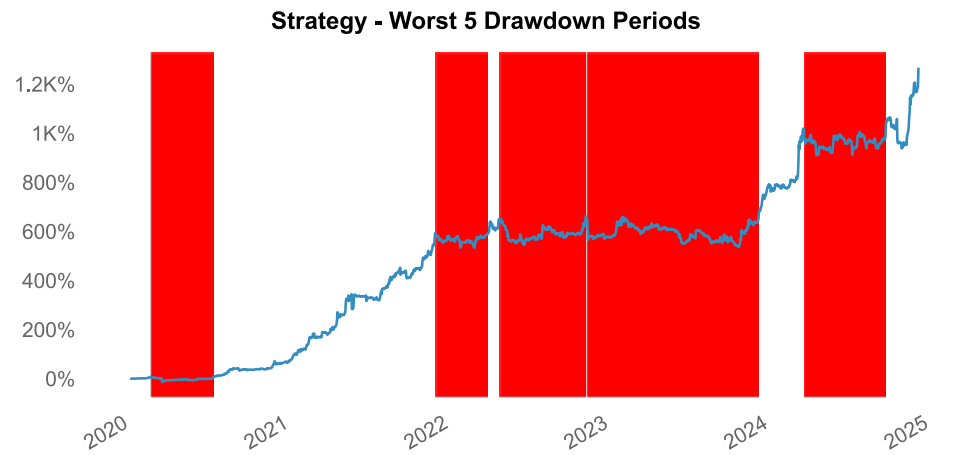
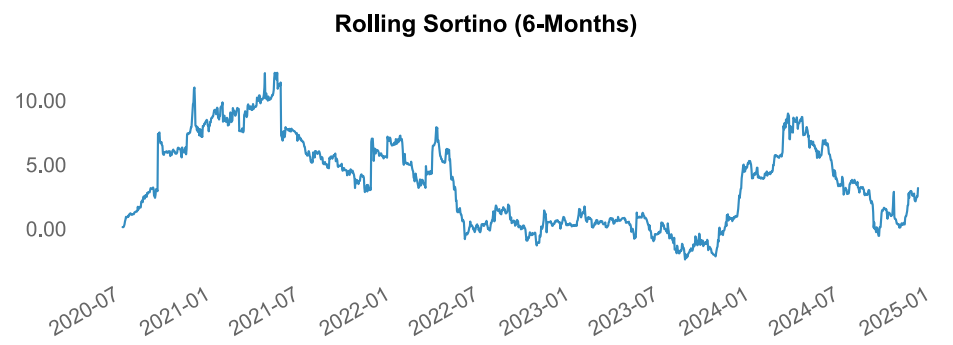
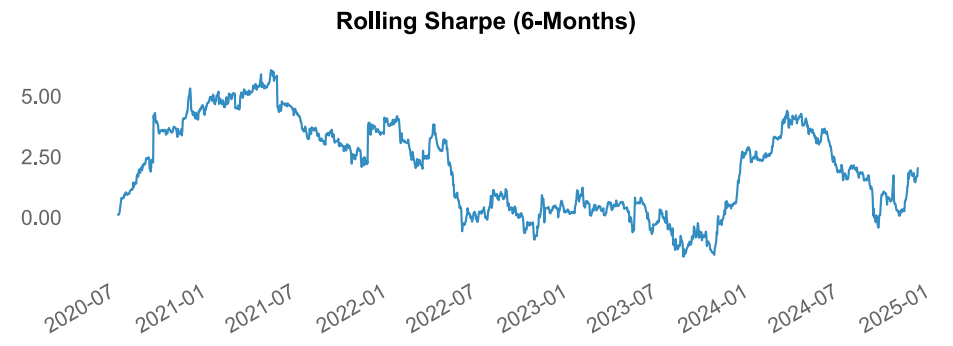
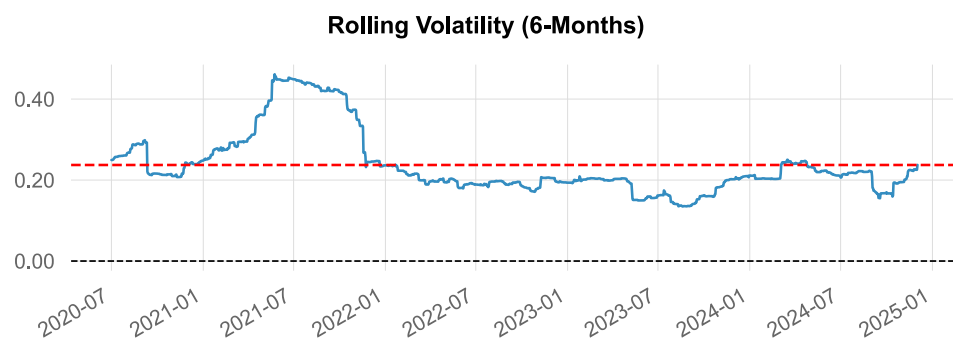


Daily Active Returns



Key Performance Metrics

Metric	Strategy
Cumulative Return	1,263.02%
CAGR%	69.99%
Sharpe	2.23
Prob. Sharpe Ratio	100.0%
Smart Sharpe	2.2
Sortino	3.45
Max Drawdown	-19.54%
Longest DD Days	394
Volatility (ann.)	25.29%
Calmar	3.58
Skew	-0.45
Kurtosis	19.23
Expected Daily	0.15%
Expected Monthly	4.45%
Expected Yearly	68.62%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.02%
Max Consecutive Wins	10
Max Consecutive Losses	11
Gain/Pain Ratio	0.53
Gain/Pain (1M)	4.08
Payoff Ratio	1.26
Profit Factor	1.53
Common Sense Ratio	2.1
CPC Index	1.05
Tail Ratio	1.38
Outlier Win Ratio	5.82
Outlier Loss Ratio	5.1
MTD	6.2%
3M	31.33%
6M	25.98%
YTD	58.11%
1Y	85.13%
3Y (ann.)	27.84%
Best Day	9.43%
Worst Day	-13.56%
Best Month	24.46%
Worst Month	-8.92%
Best Year	272.69%
Worst Year	1.83%
Avg. Drawdown	-2.49%
Avg. Drawdown Days	19
Recovery Factor	14.19
Ulcer Index	0.07
Serenity Index	4.44
Avg. Up Month	9.43%
Avg. Down Month	-3.19%
Win Days	54.88%



Metric	Strategy
Win Month	63.33%
Win Quarter	70.0%
Win Year	100.0%

EOY Returns

Year	Return	Cumulative
2020	77.84%%	77.84%%
2021	272.69%%	272.69%%
2022	1.83%%	1.83%%
2023	27.72%%	27.72%%
2024	58.11%%	58.11%%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-15	2020-07-07	-19.54%	144
2022-11-05	2023-12-03	-16.48%	394
2022-04-21	2022-11-03	-14.10%	197
2021-05-19	2021-07-23	-13.56%	66
2024-09-28	2024-11-10	-10.91%	44
2024-03-16	2024-09-18	-9.75%	187
2021-11-26	2022-03-25	-8.71%	120
2021-09-07	2021-10-24	-7.74%	48
2020-09-02	2020-11-15	-7.20%	75
2020-11-25	2020-12-25	-7.11%	31

Contacts

[Performance of our standardized portfolios on a daily basis](#)

[Schedule a meeting for further information on our trading approach and possible cooperation](#)

robuxio.com

pavel@robuxio.com

Strategy - Monthly Returns (%)

2020	1.45	0.55	-7.91	1.24	0.81	3.48	17.46	21.75	-3.92	1.52	15.53	11.24
2021	24.46	21.12	12.80	19.22	20.83	-1.12	8.39	13.42	-3.31	14.57	16.10	-2.67
2022	-1.04	3.07	8.53	-1.22	-8.71	1.62	6.60	-3.50	-0.21	4.40	-5.11	-1.29
2023	9.85	-3.81	0.41	-0.50	-1.48	-1.99	-0.64	-3.49	1.22	3.98	6.06	17.06
2024	1.88	4.15	19.51	-5.33	3.48	-0.02	1.15	-3.98	10.93	-8.92	22.13	6.20
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

Strategy - Weekly Returns (%)

01	0.27	8.81	-2.74	-0.36	0.42
02	0.05	9.00	-0.86	1.54	2.73
03	0.66	6.43	3.51	7.59	-0.43
04	-0.01	2.02	-6.65	0.83	0.11
05	0.76	0.75	3.02	1.83	-1.00
06	1.84	7.37	1.46	-1.39	0.47
07	0.91	11.94	-1.35	-3.78	3.05
08	0.34	6.42	-1.34	1.05	0.11
09	-2.78	-5.31	1.96	-1.91	7.59
10	-3.88	0.53	1.89	-1.29	8.93
11	-10.09	6.96	0.47	-1.02	0.82
12	5.73	-0.22	0.97	2.48	-0.13
13	0.03	-0.61	1.94	-0.80	1.84
14	0.45	8.21	5.04	0.97	-2.13
15	0.99	0.31	-2.31	0.59	-5.39
16	1.54	15.65	-0.21	1.27	3.14
17	-0.02	-0.14	3.90	-2.64	-0.13
18	0.69	1.11	-1.88	0.45	-0.54
19	-2.35	17.14	-2.81	-0.38	-0.21
20	-0.44	1.47	-6.21	-0.33	-1.46
21	-0.35	-5.22	0.51	-0.22	5.89
22	2.36	6.71	-1.77	-0.90	0.51
23	3.50	0.03	1.77	-1.56	0.30
24	-1.32	-0.05	-0.55	-5.00	-1.17
25	1.01	0.82	0.74	-0.42	-1.77
26	0.31	-2.38	-0.20	1.35	1.34
27	3.26	0.15	1.01	4.17	-3.38
28	7.30	-0.98	1.12	-1.71	0.84
29	2.78	-0.47	-1.68	4.41	5.95
30	1.26	8.19	2.24	-0.55	-0.97
31	3.16	1.86	5.07	-1.62	-4.21
32	8.72	1.05	-1.43	-1.55	1.42
33	7.73	9.26	1.13	-1.64	0.14
34	2.52	0.03	-2.30	-2.24	1.16
35	-0.18	3.10	-1.45	0.57	-3.66
36	-4.11	2.58	0.43	0.97	2.20
37	1.96	-2.43	0.65	-0.79	1.29
38	-0.12	1.47	-3.10	0.85	7.00
39	-1.26	-4.98	2.70	-1.12	1.16
40	0.23	3.29	-0.39	3.19	-2.53
41	0.97	1.94	-0.00	-3.32	-0.11
42	0.21	2.01	0.56	-1.91	-5.97
43	1.95	-0.15	-0.41	1.48	-2.14
44	-1.87	6.76	4.05	6.17	1.88
45	2.45	2.07	4.06	1.31	6.60
46	0.63	1.27	-8.89	6.70	10.50
47	12.27	5.76	-1.60	-1.42	4.47
48	-0.13	6.51	0.50	-0.57	-1.00
49	2.50	-2.95	1.53	2.64	5.39
50	0.36	-0.38	0.13	7.04	
51	2.56	-0.10	-1.81	3.40	
52	1.10	3.48	0.92	5.29	
53				-1.78	
	2020	2021	2022	2023	2024