June 2026 Performance Record

USD investment return and CAD reporting return

carlross.ca

Trailing 1 Month

Beg Date: 2026-06-01   End Date: 2026-06-30

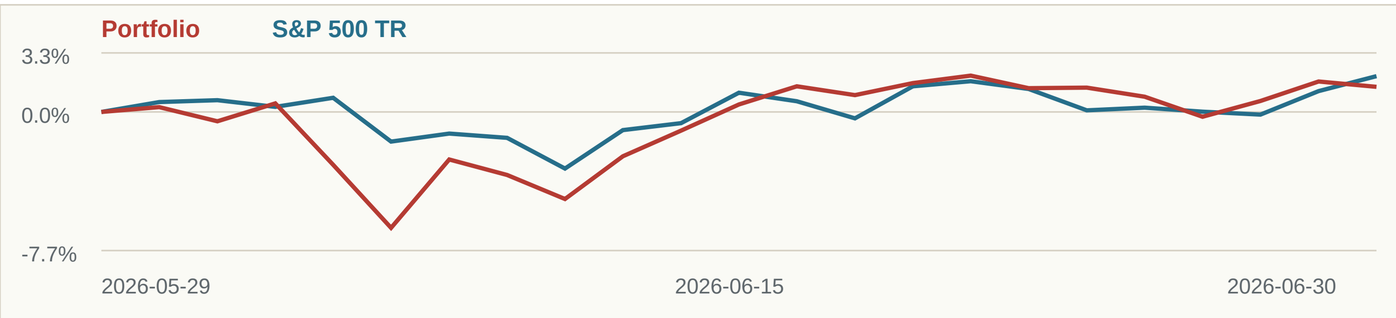
Return Summary

Measure	Portfolio	S&P 500 TR	Difference
USD investment TWR	-1.54%	-1.22%	-0.32%
CAD reporting TWR	1.40%	2.01%	-0.61%

USD to CAD conversion effect on TWR: Portfolio +2.94%; S&P 500 TR +3.22%.

CAD Performance Path

Growth of $1



USD Attribution

Investment contribution before CAD translation

Line	% Beg NAV	Contribution Scale
Core SGOV	+0.04%	
Core SPY	+0.82%	
Core GLD	-0.82%	
Core IBIT	-4.65%	
Satellite trades	+3.42%	
Costs	-0.37%	
Residual	0.00%	

Risk Dashboard

Custom operating limits; breach days show time outside target range

Metric	Avg	Median	Limit	Breaches
Asset Delta / AUM	0.680	0.748	0.4 to 1	5
Asset Gamma / AUM	-0.046	-0.041	-0.1 to 0.05	1
P&L per +10 IV / AUM	-0.012	-0.009	-0.035 to 0.02	1
Annual Theta / AUM	0.643	0.422	0 to 0.3	12
Margin Cushion / AUM	0.183	0.109	>= 0.1	9
Contracts	3.476	3.000	1 to 4	7
30d Trade Count	221.952	240.000	< 50	21
VIX	17.960	17.680	16 to 25	2

Trailing 3 Months

Beg Date: 2026-05-01 End Date: 2026-06-30

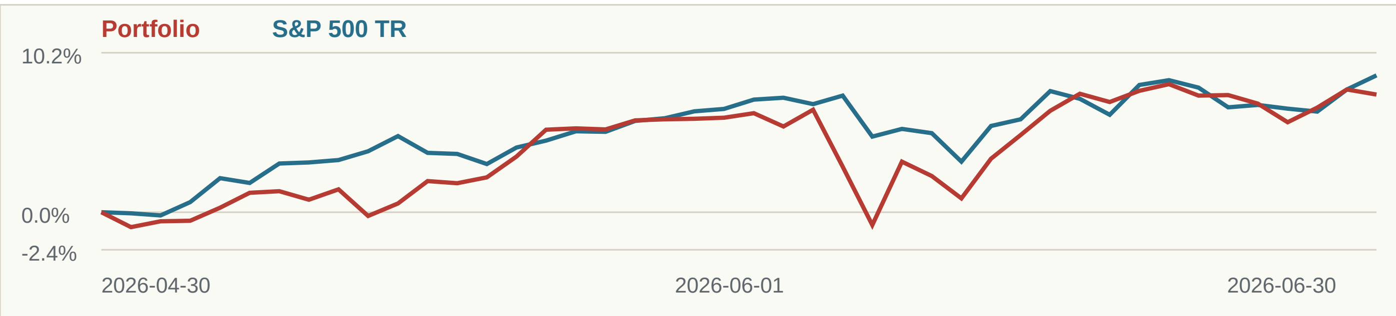
Return Summary

Measure	Portfolio	S&P 500 TR	Difference
USD investment TWR	3.09%	3.95%	-0.86%
CAD reporting TWR	7.53%	8.75%	-1.22%

USD to CAD conversion effect on TWR: Portfolio +4.43%; S&P 500 TR +4.79%.

CAD Performance Path

Growth of $1



USD Attribution

Investment contribution before CAD translation

Line	% Beg NAV	Contribution Scale
Core SGOV	+0.10%	
Core SPY	+1.59%	
Core GLD	-0.81%	
Core IBIT	-5.30%	
Satellite trades	+8.05%	
Costs	-0.58%	
Residual	0.00%	

Risk Dashboard

Custom operating limits; breach days show time outside target range

Metric	Avg	Median	Limit	Breaches
Asset Delta / AUM	0.729	0.726	0.4 to 1	12
Asset Gamma / AUM	-0.052	-0.045	-0.1 to 0.05	4
P&L per +10 IV / AUM	-0.011	-0.009	-0.035 to 0.02	1
Annual Theta / AUM	0.657	0.427	0 to 0.3	28
Margin Cushion / AUM	0.196	0.125	>= 0.1	18
Contracts	3.244	3.000	1 to 4	10
30d Trade Count	169.049	134.000	< 50	41
VIX	17.624	17.400	16 to 25	4

Trailing 12 Months

Beg Date: 2026-05-01   End Date: 2026-06-30

Return Summary

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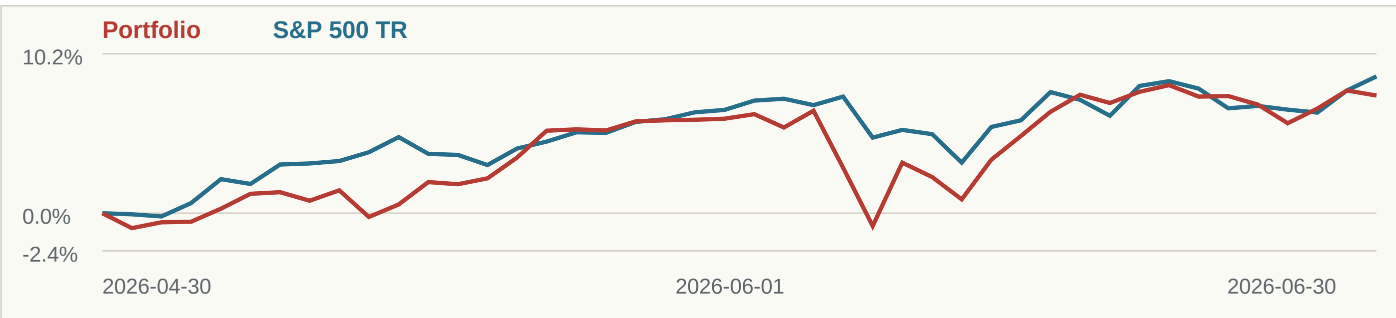
USD to CAD conversion effect on TWR: Portfolio +4.43%; S&P 500 TR +4.79%.

CAD Performance Path

Growth of $1



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Since Inception

Beg Date: 2026-05-01   End Date: 2026-06-30

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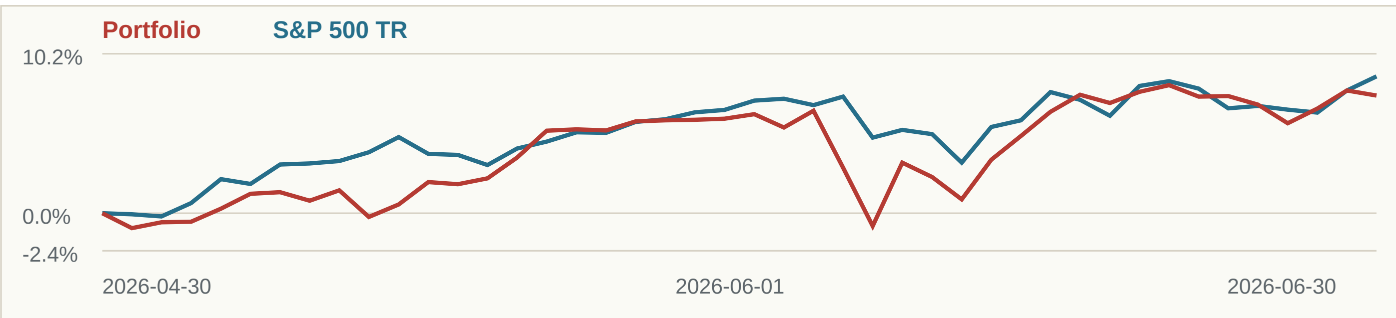
CAD Performance Path

Growth of $1



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Since-Inception Drawdown

Series	Current	Max
Portfolio	-0.61%	-6.91%
S&P 500 TR	0.00%	-3.93%