August 2026 Performance Record

USD investment return and CAD reporting return

carlross.ca

Trailing 1 Month

Beg Date: 2026-08-03   End Date: 2026-08-31

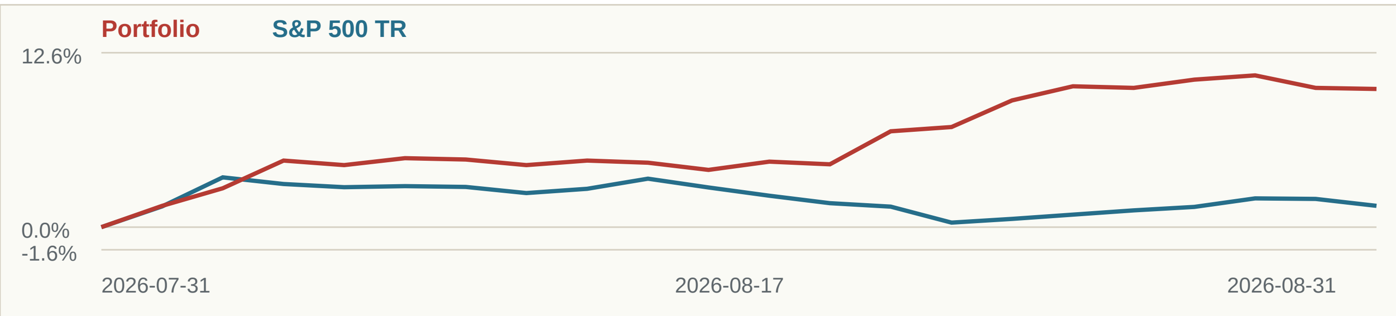
Return Summary

Measure	Portfolio	S&P 500 TR	Difference
USD investment TWR	11.26%	2.72%	+8.53%
CAD reporting TWR	9.96%	1.53%	+8.43%

USD to CAD conversion effect on TWR: Portfolio -1.29%; S&P 500 TR -1.19%.

CAD Performance Path

Growth of $1



USD Attribution

Investment contribution before CAD translation

Line	% Beg NAV	Contribution Scale
Core SGOV	-0.02%	
Core SPY	+1.23%	
Core GLD	+2.14%	
Core IBIT	+5.12%	
Satellite trades	+2.57%	
Costs	-0.01%	
Residual	0.00%	

Risk Dashboard

Custom operating limits; breach days show time outside target range

Metric	Avg	Median	Limit	Breaches
Asset Delta / AUM	0.740	0.741	0.4 to 1	0
Asset Gamma / AUM	-0.020	-0.015	-0.1 to 0.05	0
P&L per +10 IV / AUM	-0.006	-0.003	-0.035 to 0.02	0
Annual Theta / AUM	0.179	0.040	0 to 0.3	4
Margin Cushion / AUM	0.472	0.450	>= 0.1	0
Contracts	1.429	1.000	0 to 4	0
30d Trade Count	69.095	69.000	< 50	21
VIX	15.230	15.190	16 to 25	19

Trailing 3 Months

Beg Date: 2026-06-01   End Date: 2026-08-31

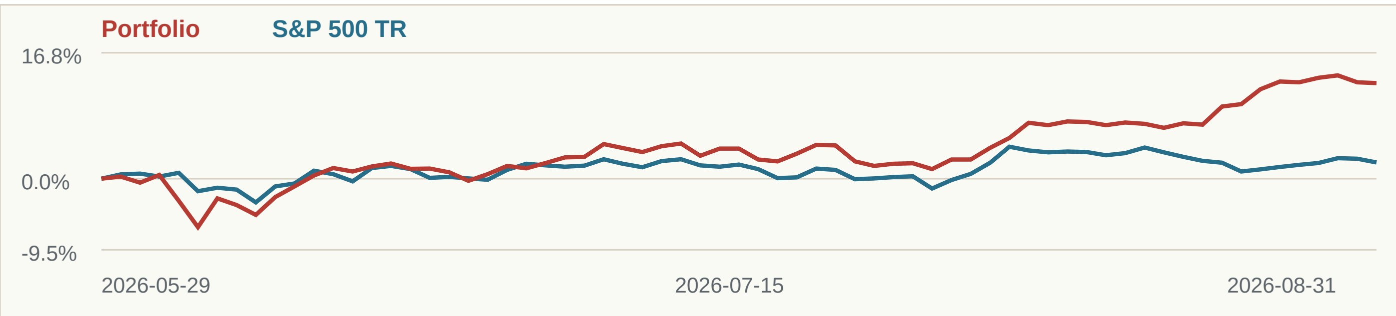
Return Summary

Measure	Portfolio	S&P 500 TR	Difference
USD investment TWR	12.24%	1.68%	+10.56%
CAD reporting TWR	12.79%	2.18%	+10.61%

USD to CAD conversion effect on TWR: Portfolio +0.55%; S&P 500 TR +0.50%.

CAD Performance Path

Growth of $1



USD Attribution

Investment contribution before CAD translation

Line	% Beg NAV	Contribution Scale
Core SGOV	+0.13%	
Core SPY	+1.99%	
Core GLD	+1.44%	
Core IBIT	+1.69%	
Satellite trades	+6.76%	
Costs	-0.54%	
Residual	0.00%	

Risk Dashboard

Custom operating limits; breach days show time outside target range

Metric	Avg	Median	Limit	Breaches
Asset Delta / AUM	0.757	0.794	0.4 to 1	5
Asset Gamma / AUM	-0.028	-0.030	-0.1 to 0.05	1
P&L per +10 IV / AUM	-0.008	-0.005	-0.035 to 0.02	1
Annual Theta / AUM	0.329	0.174	0 to 0.3	18
Margin Cushion / AUM	0.349	0.404	>= 0.1	12
Contracts	2.203	2.000	0 to 4	6
30d Trade Count	138.312	108.500	< 50	64
VIX	16.785	16.300	16 to 25	26

Trailing 12 Months

Beg Date: 2026-05-01   End Date: 2026-08-31

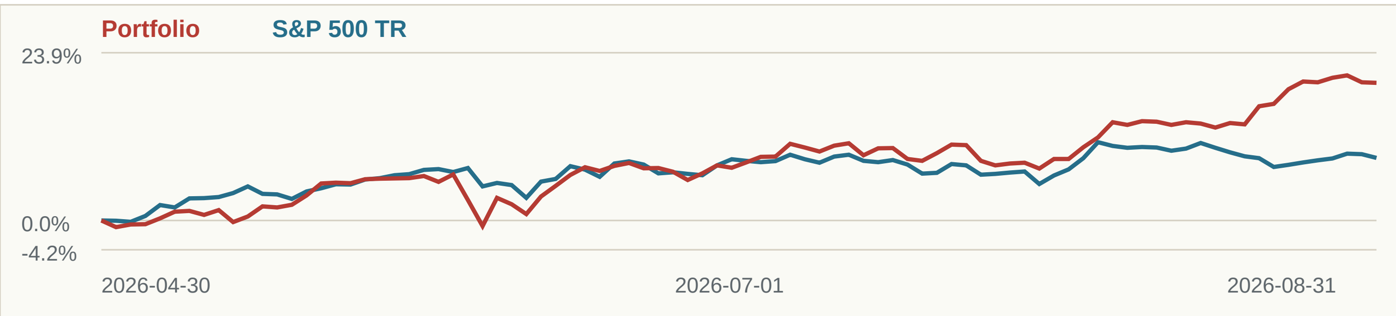
Return Summary

Measure	Portfolio	S&P 500 TR	Difference
USD investment TWR	17.52%	7.03%	+10.49%
CAD reporting TWR	19.61%	8.93%	+10.67%

USD to CAD conversion effect on TWR: Portfolio +2.09%; S&P 500 TR +1.90%.

CAD Performance Path

Growth of $1



USD Attribution

Investment contribution before CAD translation

Line	% Beg NAV	Contribution Scale
Core SGOV	+0.20%	
Core SPY	+2.76%	
Core GLD	+1.42%	
Core IBIT	+0.98%	
Satellite trades	+11.37%	
Costs	-0.75%	
Residual	0.00%	

Risk Dashboard

Custom operating limits; breach days show time outside target range

Metric	Avg	Median	Limit	Breaches
Asset Delta / AUM	0.763	0.784	0.4 to 1	12
Asset Gamma / AUM	-0.035	-0.031	-0.1 to 0.05	4
P&L per +10 IV / AUM	-0.009	-0.007	-0.035 to 0.02	1
Annual Theta / AUM	0.411	0.234	0 to 0.3	34
Margin Cushion / AUM	0.316	0.335	>= 0.1	21
Contracts	2.393	2.000	0 to 4	9
30d Trade Count	132.405	110.000	< 50	84
VIX	16.901	16.670	16 to 25	28

Since Inception

Beg Date: 2026-05-01 End Date: 2026-08-31

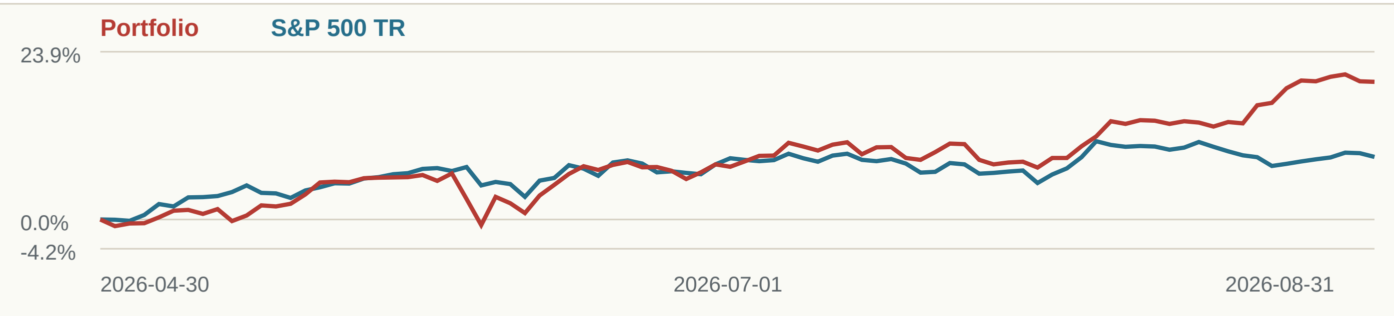
Return Summary

Measure	Portfolio	S&P 500 TR	Difference
USD investment TWR	17.52%	7.03%	+10.49%
CAD reporting TWR	19.61%	8.93%	+10.67%

USD to CAD conversion effect on TWR: Portfolio +2.09%; S&P 500 TR +1.90%.

CAD Performance Path

Growth of $1



USD Attribution

Investment contribution before CAD translation

Line	% Beg NAV	Contribution Scale
Core SGOV	+0.20%	
Core SPY	+2.76%	
Core GLD	+1.42%	
Core IBIT	+0.98%	
Satellite trades	+11.37%	
Costs	-0.75%	
Residual	0.00%	

Risk Dashboard

Custom operating limits; breach days show time outside target range

Metric	Avg	Median	Limit	Breaches
Asset Delta / AUM	0.763	0.784	0.4 to 1	12
Asset Gamma / AUM	-0.035	-0.031	-0.1 to 0.05	4
P&L per +10 IV / AUM	-0.009	-0.007	-0.035 to 0.02	1
Annual Theta / AUM	0.411	0.234	0 to 0.3	34
Margin Cushion / AUM	0.316	0.335	>= 0.1	21
Contracts	2.393	2.000	0 to 4	9
30d Trade Count	132.405	110.000	< 50	84
VIX	16.901	16.670	16 to 25	28

Since-Inception Drawdown

Series	Current	Max
Portfolio	-0.88%	-6.91%
S&P 500 TR	-1.99%	-3.93%