

# Monthly Report

## February 2026



The trading portfolio of the DXB Cap Fund is realized with a daily frequency of trading in high liquidity markets. The objective of the fund is to provide an absolute return with a moderate risk profile and low correlation of the underlying assets. The Fund seeks to achieve its objectives by developing, testing, and implementing a portfolio of systematic and algorithmic trading models. The trading portfolio includes several market assets in metals, currency instruments, indices, and energy assets.

Execution of individual trades takes place in regulated, centralized, and derivative markets.

The strategy executes long and short positions to benefit from the identified short, medium, and seasonal trends and trends resulting from repetitive patterns, price formations. The system can apply a hedge trading approach in critical situations and high volatility. The goal of the portfolio, which is calibrated from 20 logically different trading systems, is to provide profit each month. Our risk management is strictly based on clearly defined rules of a dynamically changing portfolio that constantly adapts to market conditions.

We rely on an attractive return-to-risk ratio and stability.

## Monthly Key Metrics

### DXB CAP FUND STATISTICS

#### Monthly result

**+7.11%**

#### Returns since model live trading

**+158.78%**

#### Last 12 months' return

**+88.93%**

#### Number of trades during this month

**101**

#### Max. drawdown

**2.60%**

#### Sharpe ratio

**0.51%**

#### Profit factor

**2.49**

#### Positive trades

**81.43%**

