Blinq *Asymmetric I*

QUANTITATIVE MULTI-STRATEGY · MARKET-NEUTRAL PROFILE · USD

+21.49%	+24.49%	3.47%	-1.25%	5.20
YEAR TO DATE	ANNUALIZED	VOLATILITY	MAX DRAWDOWN	SHARPE

OBJECTIVE AND STRATEGY

Blinq Asymmetric I seeks returns that do not follow the market, through systematic strategies in highly liquid stocks, ETFs and derivatives, combined to give the portfolio near-zero correlation with the index, so results do not depend on whether the market rises or falls.

The portfolio combines independent strategies, each with its own statistical models and results. Every position is opened with a defined maximum loss and sized as a share of equity.

No decision is discretionary: the models decide, Blinq's proprietary platform executes, and six automatic risk controls limit every trade and the portfolio as a whole; intraday loss, gap risk and margin are measured minute by minute, and drawdown at every close.

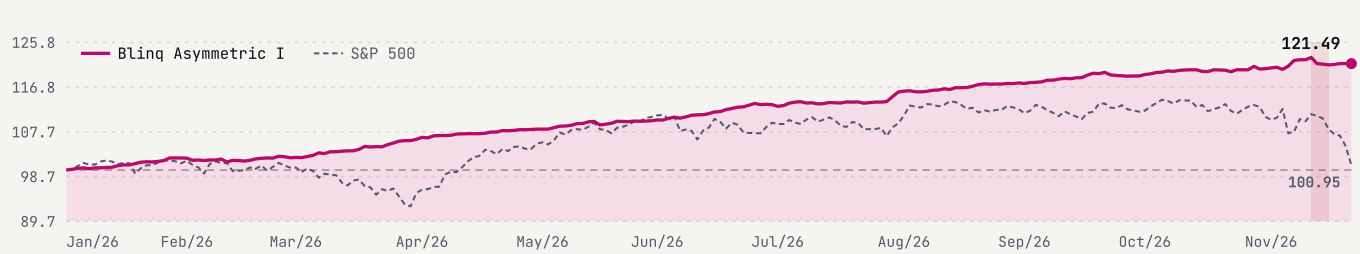
WHY ASYMMETRIC I

- **10 of 10** months positive since inception; the worst was **+0.03% (Feb 2026)**.
- Maximum loss known on every position; the worst possible day is a number, not a surprise.

KEY FACTS

Company	Blinq Capital
Type	Quantitative multi-strategy
Profile	Market neutral
Markets	Stocks, ETFs and derivatives
Currency	USD
Track record start	2 Jan 2026
Horizon	Intraday
Clients	Banks, funds, asset managers and family offices
Execution	Automated · connected via FIX or API
Contact	info@blinq.capital

EQUITY · REBASED TO 100 · 2 JAN 2026 TO 20 NOV 2026



Daily equity rebased to 100, net of brokerage costs, and the S&P 500 on the same base (daily close, without dividends); the shaded area marks the period's maximum drawdown.

PERFORMANCE AND RISK

YEAR-TO-DATE RETURN +21.49% 224 sessions	ANNUALIZED RETURN +24.49% compounded, 252 sessions	ANNUALIZED VOLATILITY 3.47% std. dev. of daily returns	SHARPE RATIO 5.20 over the risk-free rate
MAXIMUM DRAWDOWN -1.25% 11 Nov 2026 to 16 Nov 2026	WORST INTRADAY TICK -1.16% 17 Feb 2026	DAILY VAR 99% -0.57% historical, 1 day	GAP RISK -4.48% simultaneous shock, intrinsic value
AVERAGE MONTH +1.79% 10 of 10 months positive	BEST MONTH +3.64% Mar 2026	WORST MONTH +0.03% Feb 2026	POSITIVE SESSIONS 69.6% 64 negative sessions

MONTHLY RETURNS · % OF THE MONTH'S OPENING EQUITY

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2026	+2.46%	+0.03%	+3.64%	+1.92%	+1.57%	+2.96%	+2.23%	+1.62%	+1.20%	+1.22%	+0.85%*	·	+21.49%

* Month in progress. Returns net of brokerage costs.

SIX RISK CONTROLS

- **Defined maximum loss**: every option sale is opened together with the purchase that caps its loss.
- **Risk limit per trade**: each entry has a risk ceiling, as a share of equity.
- **Stop loss**: strategies that use a stop close the position when the loss reaches it.
- **Loss limit per period**: losses accumulated over the period suspend new entries.
- **Portfolio exposure limit**: the combined exposure of all positions is capped as a share of equity.
- **Monitoring and stress testing**: intraday loss, margin and gap risk (the same calculation as a stress test) are measured minute by minute, in simulation and in every live session replayed there.

INVESTMENT PROCESS

01
Data
Quotes, order books, option chains, volatility and the economic calendar.

02
Research
Hypotheses declared before measurement; at every simulated minute, only data already published by that instant.

03
Validation
Minute-by-minute simulation with the same code as live trading, filled at the bid or ask, with costs. A strategy moves on only if it meets the acceptance criteria.

04
Execution and oversight
Automated orders via FIX or API, each position sent whole as a single order; any discrepancy investigated before the next session.

ABOUT BLINQ CAPITAL

Blinq Capital is a quantitative technology company built on a proprietary platform, developed in house to research, validate and run investment strategies. Every stage is documented, auditable and reproducible: any decision can be reconstructed at any time, exactly as it was made. Blinq's strategies serve banks, investment funds, asset managers and family offices, in distinct profiles: absolute return, low volatility or market neutral.

GLOSSARY

Maximum drawdown: the largest decline from a peak close to the lowest subsequent close.

Worst tick: equity's lowest intraday mark relative to the previous close.

Gap risk: the portfolio's loss if every asset gapped at once by the stress range, each option valued at intrinsic value.

VaR 99%: the daily loss exceeded on only 1% of the period's sessions.

IMPORTANT INFORMATION

This material is for information purposes only, intended for banks, investment funds, asset managers and family offices, and does not constitute an offer, recommendation or solicitation to buy or sell any asset, nor investment advice. The results shown are those recorded by the Blinq Capital platform, session by session, net of brokerage costs; past performance is no guarantee of future results.

Indicators computed on the daily equity series rebased to 100: annualized return compounded over 252 sessions; volatility as the annualized standard deviation of daily returns; Sharpe net of the risk-free rate; negative months counted over complete months only.