GetUndiluted
SYSTEMATIC PERFORMANCE REPORT

Generated June 6, 2026
Interactive Brokers consolidated data

LIVE PORTFOLIO ANALYTICS

GetUndiluted System Index

Live indexed performance, monthly return history, and portfolio-level risk metrics derived from broker-reported daily cumulative return data.

Indexed to 100 starting April 1, 2024. Data source: Interactive Brokers consolidated account data.

CURRENT INDEX	TOTAL RETURN	CAGR	SHARPE	CORRELATION TO SPY
209.4	+109.4%	+40.8% ANNUAL RETURN	1.72	0.02

CONTACT

For allocator conversations, systematic strategy research, execution infrastructure, or deeper portfolio analytics, contact GetUndiluted directly. We keep conversations practical, confidential, and grounded in live performance data.

hello@getundiluted.com

getundiluted.com

STRATEGY OVERVIEW

The report reflects a systematic portfolio built from repeatable strategy families rather than discretionary stock selection or one-off market calls.

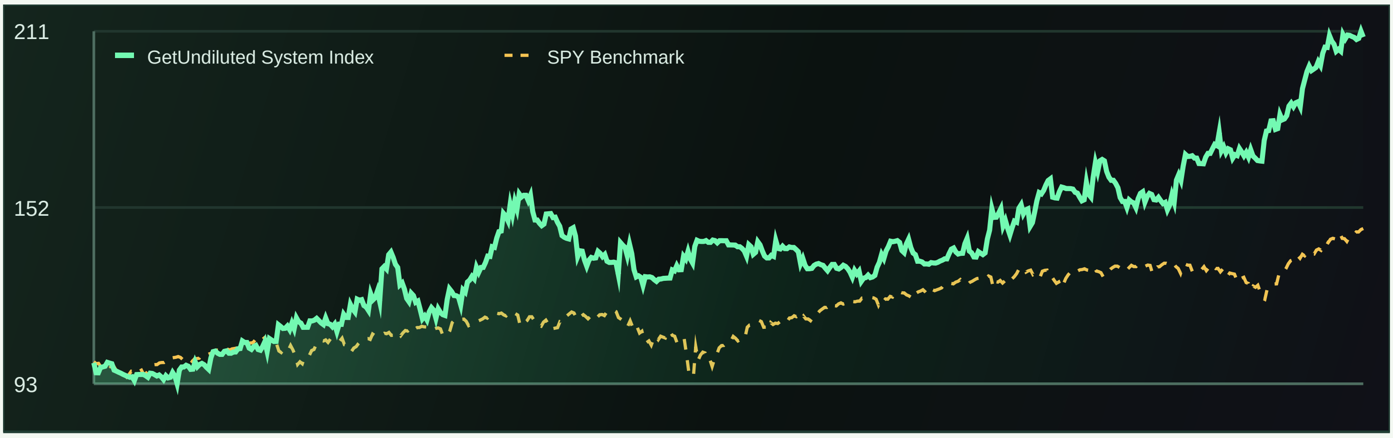
Intraday Momentum
Short-horizon systems look for expanding volume, volatility, and directional follow-through during the trading session, then manage exposure tightly as the move matures.

Mean Reversion
Counter-move systems seek statistically stretched conditions where price has moved too far too quickly and liquidity supports a controlled snap-back attempt.

Portfolio Construction
Signals are combined through risk-aware allocation so no single tactic, market phase, or holding period dominates the portfolio's behavior.

PERFORMANCE CURVE

Indexed equity series derived from the broker-reported daily cumulative return stream.



MONTHLY RETURNS

Y	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	+1.4%	+10.7%	+2.9%	+12.0%	+5.1%	—	—	—	—	—	—	—	+36.0%
2025	-10.5%	+3.2%	-4.0%	+6.4%	-0.9%	-4.8%	+0.2%	+0.8%	+1.8%	+11.7%	+4.7%	-2.7%	+4.2%
2024	—	—	—	-3.9%	+1.9%	+7.0%	+6.2%	+1.7%	+16.5%	-10.2%	+13.2%	+10.8%	+48.3%

BENCHMARK COMPARISON

Side-by-side comparison against SPY Benchmark. Green marks the stronger value in each row.

Metric	Portfolio	SPY Benchmark	Portfolio Edge
Total Return	+109.4%	+44.9%	+64.5%
CAGR	+40.8%	+18.7%	+22.1%
Max Drawdown	-19.7%	-19.0%	-0.7%
Annual Volatility	+30.6%	+19.7%	+10.9%
Sharpe	1.72	1.37	+0.36
Sortino	2.17	1.32	+0.85
Return / Drawdown	5.55	2.36	+3.19
Daily Profit Factor	1.30	1.24	+0.06
Win Rate	+47.3%	+57.7%	-10.4%
Current Index	209.4	144.9	+64.5

SPECIAL MAY UPDATE

May 2026 closed at a new live high

The GetUndiluted System Index finished May 2026 at 209.4, bringing live cumulative performance since April 1, 2024 to +109.4%. The month added +5.1% on top of the April close.

MAY RETURN	TOTAL RETURN	CURRENT INDEX	2026 YTD
+5.1%	+109.4%	209.4	+36.0%

WHAT CHANGED IN MAY

The May update extends the broker-reported performance record through May 29, 2026. The portfolio ended the period above the prior April high, while remaining built from multiple systematic sleeves rather than one discretionary market call.

As always, this is operating evidence for the GetUndiluted trading infrastructure. It is not an offer to invest, not investment advice, and not a guarantee that future periods will resemble May.

PORTFOLIO QUALITY GUIDE

How to read these metrics like an investor

Systematic trading is about more than raw gains. The core question is whether capital compounds smoothly, survives bad periods, and behaves independently from broad equity beta. Sharpe and Sortino describe growth consistency, CAGR describes compounding speed, correlation to SPY shows diversification, and return-to-drawdown measures how much profit was earned for each unit of historical pain.

Current read: Sharpe 1.72, Sortino 2.17, CAGR +40.8%, SPY correlation 0.02, and return/drawdown 5.55x.

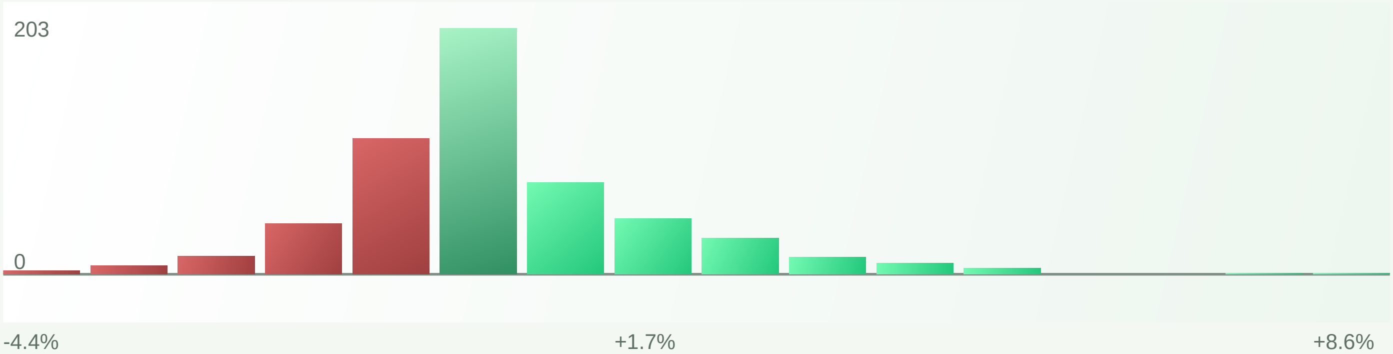
METRICS TABLE

These metrics summarize how the live equity curve has behaved: return shows growth, drawdown and volatility show the depth and roughness of the ride, while Sharpe, Sortino, Calmar, profit factor, win rate, and SPY correlation help separate repeatable risk-adjusted performance from simple market exposure.

Metric	Value	Days	Definition
Total Return	+109.4%	564	Cumulative indexed return.
CAGR	+40.8%		Annualized compound growth.
Max Drawdown	-19.7%		Largest peak-to-trough decline.
Sharpe	1.72		Annualized return per volatility.
Sortino	2.17		Return per downside volatility.
Calmar	2.07		CAGR divided by max drawdown.
Return / Drawdown	5.55		Total return per unit of drawdown.
Daily Profit Factor	1.30		Positive daily returns / negative daily returns.
Win Rate	+47.3%		Share of positive daily observations.
Annual Volatility	+30.6%		Daily return volatility annualized.
Correlation to SPY	0.02		Daily return correlation to SPY benchmark.
Best Day	+9.07%		Largest daily return.
Worst Day	-4.82%		Largest daily loss.

DAILY RETURN DISTRIBUTION

Histogram of day-over-day returns from the live portfolio equity curve.



FOUNDER

Kalle Raus

Kalle Raus combines two decades in financial markets with hands-on software engineering and systematic research experience. His work focuses on turning market observations into coded, testable, and executable trading processes, with attention to risk control, operational reliability, and whether an edge can survive outside a spreadsheet.

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COMPANY INFORMATION

GetUndiluted is the trading name of Holdr OÜ, registered in Estonia. Address: Tedre 62, Tallinn. Company registry code: 12632314.