



# ARB Asset Management, LLC

401 West Superior Street  
Suite 100  
Chicago, IL 60654 USA  
Contact: ARB Team  
invest@arbassetmanagement.com

## ARB Flagship Fund

January 2026

The Fund's objective is to provide consistent, uncorrelated absolute returns with low volatility in all market environments. The fund aims to achieve this via application of a multi-strategy multi-manager investment program that seeks to combine non-correlated, superior risk-adjusted strategies into a comprehensive portfolio, with further operational and structural alphas obtained by leveraging ARB's vast trading infrastructure and market acumen. We specialize in finding and cultivating niche, moderate capacity strategies

<b>Strategy</b>	Multi-Strategy / Pod	<b>CPO/CTA</b>	ARB FM LLC/ARB AM LLC
<b>Structure</b>	Onshore Fund	<b>Clearing Brokers</b>	Wedbush, Nat West
<b>Minimum Inv.</b>	\$250k	<b>Auditor</b>	Spicer Jeffries
<b>Strategy AUM</b>	\$27M	<b>Administrator</b>	Formidium
<b>Fee Structure</b>	1/10 (Seed); 2/20	<b>Liquidity</b>	Monthly
<b>Platform Fee</b>	25bps		

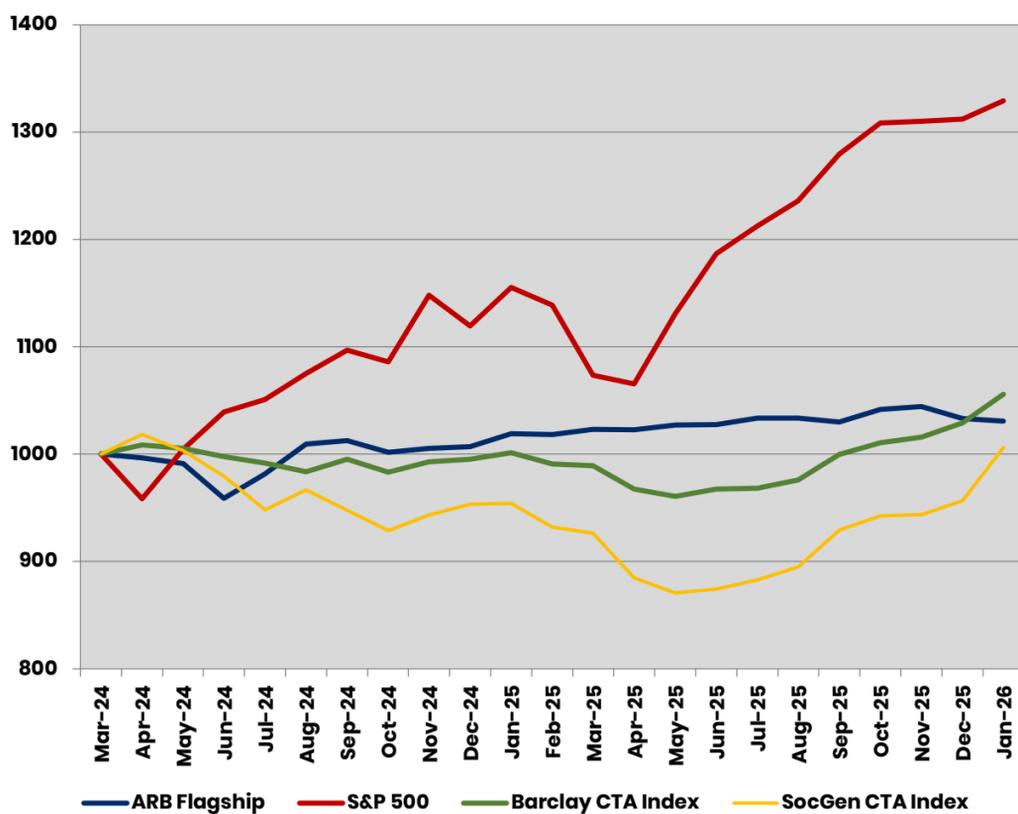
## Historical Results and Summary Statistics

Month-to-Date	--	Year-to-Date	<b>-0.25%</b>	Annualized RoR	<b>1.66%</b>	Annualized Vol.	<b>4.18%</b>	Worst Drawdown	<b>-4.12%</b>
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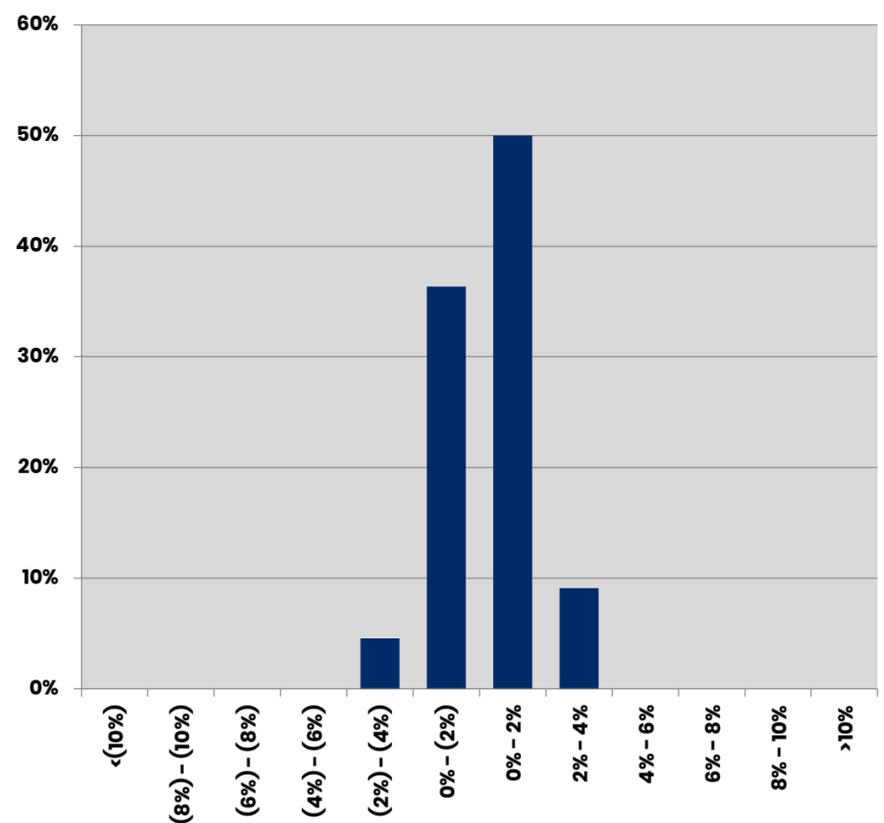
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD	ITD
<b>2026</b>	(0.25%) **												(0.25%)	3.06%
<b>2025</b>	1.20%	(0.10%)	0.49%	(0.05%)	0.45%	0.02%	0.59%	0.02%	(0.37%)	1.14%	0.26%	(1.07%)	2.59%	3.32%
<b>2024</b>				(0.37%)	(0.52%)	(3.26%)	2.37%	2.85%	0.29%	(1.04%)	0.33%	0.19%	0.71%	0.71%

\*\* Indicates estimated performance figure.

### Comparative VAMI vs. Benchmarks



### Distribution of Monthly Returns



### Program Stats

Alpha (S&P 500)	1.57%
Beta (S&P 500)	0.06
% Profitable Months	59.09%
Upside Deviation	0.89%
Downside Deviation	1.00%
Best Monthly Return	2.85%
Worst Monthly Return	<b>(3.26%)</b>
Sortino Ratio	0.50
Sharpe Ratio	0.41

### Performance Window Analysis

Period	High	Low	Avg.
One Month	2.85%	<b>(3.26%)</b>	0.14%
Three Months	5.59%	<b>(4.12%)</b>	0.61%
Six Months	5.04%	<b>(0.28%)</b>	1.63%
Nine Months	6.71%	0.71%	2.48%
Twelve Months	7.16%	1.12%	3.34%
Eighteen Months	7.76%	2.99%	5.13%
Twenty Four Months	--	--	--
Rolling 12-Month Vol.	5.46%	1.67%	3.13%

### Benchmark Correlations

S&P 500	0.02
Barclay Hedge Fund Index	0.00
HFRI Composite	0.00
VIX	0.04
US Bond Index (AGG)	0.30
Commodity ETF (COMT)	<b>(0.00)</b>
US REIT ETF (USRT)	0.29
Gold ETF	0.07
US \$ Index ETF	<b>(0.10)</b>

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. THIS INFORMATION IS NOT INTENDED AS AN OFFER OF ANY KIND.



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