

CONFIDENTIAL

Infinity Engine 1.0

MONTHLY PERFORMANCE REPORT



June 2026

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1. Executive Summary

Infinity Engine 1.0 delivered **+0.67%** in June 2026, extending its streak of positive monthly returns to seven consecutive months while both Bitcoin and the Altcoin Benchmark suffered severe declines.

June 2026 presented an extraordinarily challenging market environment. Bitcoin experienced a decline of **-20.42%** for the month, while the Altcoin Benchmark fell **-22.85%**. Both benchmarks posted zero positive trading days in June, a historically rare event that underscores the severity of the market stress. Infinity Engine navigated these treacherous conditions effectively, delivering a positive +0.67% return despite experiencing a significant intra-month drawdown of -16.62% through June 10th before staging a remarkable recovery.

The strategy generated **+21.09%** alpha versus Bitcoin and **+23.52%** alpha versus the Altcoin Benchmark for the month. The year-to-date performance continues to demonstrate the strategy's exceptional edge: Infinity Engine has generated **+29.14% YTD** compared to Bitcoin's **-30.72%** and the Altcoin Benchmark's **-49.85%**, resulting in extraordinary alpha of **+59.86%** versus Bitcoin and **+78.98%** versus altcoins over the seven-month period.

+0.67% INFINITY ENGINE (JUN)	-20.42% BITCOIN (JUN)	-22.85% ALTCOIN INDEX (JUN)
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2. Market Overview

Severe Bitcoin Decline

Bitcoin suffered relentless selling pressure throughout June, declining **-20.42%**. BTC posted zero positive days for the entire month, the first such occurrence since Infinity Engine's inception. The decline began immediately on June 1st at -3.07% and accelerated through mid-month, with the worst single-day drop of -9.35% on June 2nd. By month-end, Bitcoin had fallen to its lowest level of the year, compounding an already difficult YTD performance to -30.72%.

Altcoin Collapse

Altcoin markets experienced even more severe losses than Bitcoin, with the benchmark falling **-22.85%**. The Altcoin Index also recorded zero positive trading days in June. The speculative segments, including DeFi tokens, Layer 1 protocols, and meme coins, experienced catastrophic drawdowns as liquidity

evaporated from riskier assets. The altcoin weakness pushed the YTD decline to -49.85%, representing a loss of nearly half of value from the start of December 2025.

Market Stress Indicators

June was characterized by extreme stress across all digital asset markets. Key indicators included:

- Both Bitcoin and Altcoins posted 30 consecutive negative days, a historically unprecedented event
- The crypto fear and greed index remained in "Extreme Fear" territory throughout the entire month
- Leveraged liquidations cascaded across major derivatives exchanges, amplifying selling pressure
- Institutional outflows from digital asset investment products accelerated significantly
- On-chain metrics deteriorated across all major networks

Macro Drivers

The June rout was driven by persistent expectations of higher-for-longer interest rates, sustained institutional outflows, cascading leveraged liquidations, declining on-chain activity, and ongoing regulatory overhang. The combination of these factors created a perfect storm that overwhelmed any bullish narratives in the digital asset space.

Market Environment Assessment: June's uniformly negative performance, with both Bitcoin and altcoins declining over 20%, created an exceptionally challenging environment for all market participants. Infinity Engine's positive return amid these conditions, following a deep intra-month drawdown and recovery, demonstrates the resilience of its quantitative framework.

3. Performance Overview

June Absolute Returns

Asset	June Return
Infinity Engine	+0.67%
Bitcoin	-20.42%
Altcoin Index	-22.85%

June Alpha Generation

Metric	Value
Alpha vs Bitcoin	+21.09%
Alpha vs Altcoin Benchmark	+23.52%

Key Observation: Infinity Engine delivered positive absolute returns in June while both benchmarks suffered catastrophic losses, generating +21.09% alpha versus Bitcoin. Despite experiencing the strategy's first material drawdown (-16.62%), the system's recovery dynamics enabled a finish in positive territory. The strategy has now outperformed Bitcoin in five of seven months since inception.

4. Equity Curve Analysis

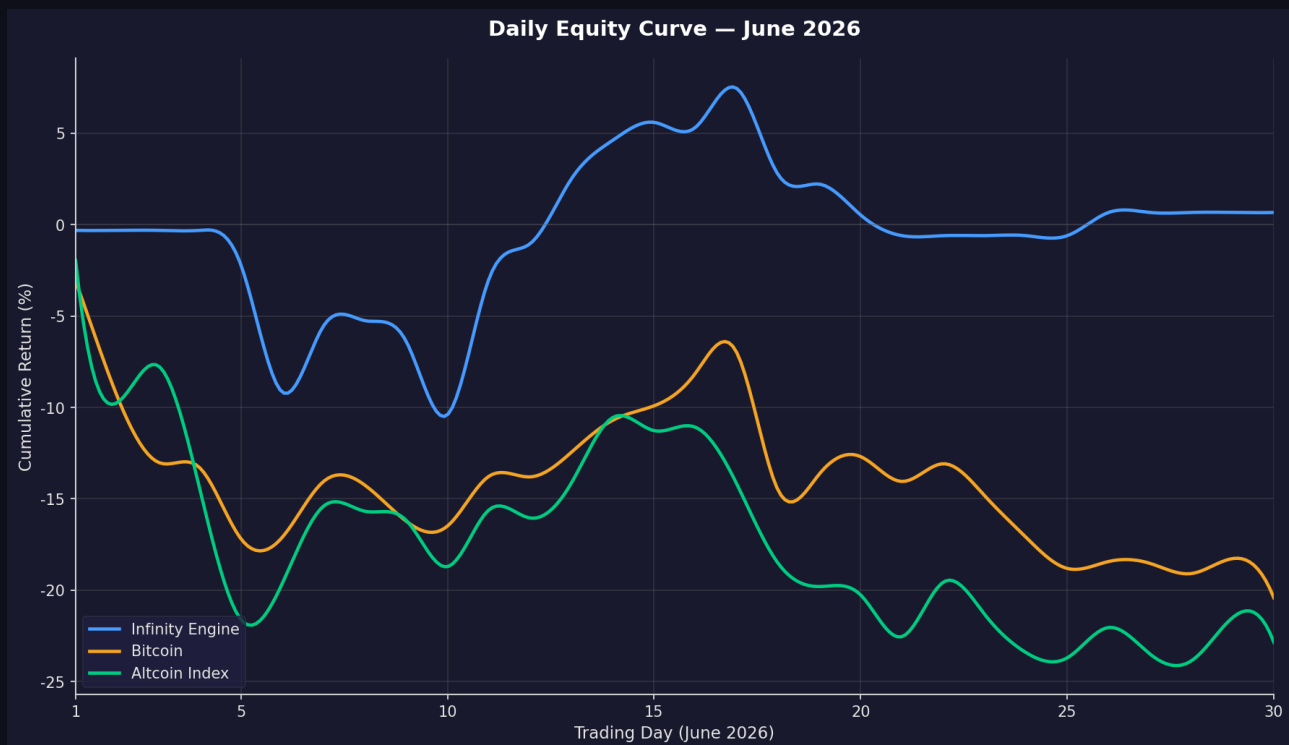


Figure 1: Daily Equity Curve — June 2026. Infinity Engine (blue) demonstrates dramatic V-shaped recovery while Bitcoin (orange) and Altcoin Index (green) decline relentlessly.

The equity curve reveals several notable patterns:

First-Half Decline (June 1-10): Infinity Engine experienced a sharp drawdown from 0% to -10.40% through June 10th, the strategy's most significant decline since inception. This period reflected the extreme market stress as both benchmarks accelerated lower.

V-Shaped Recovery (June 11-17): Following the June 10th trough, the strategy staged a powerful recovery, surging from -10.40% to a peak of +7.46% on June 17th. This +17.86 percentage point recovery in just seven trading days demonstrated the system's ability to capture directional signals even in chaotic markets.

Late-Month Consolidation (June 18-30): After the mid-month peak, returns moderated from +7.46% to the final close of +0.67%. The final week saw slight declines as the strategy gave back some gains, but the positive month was preserved.

Benchmark Trajectory: Both Bitcoin and altcoins declined in near-linear fashion throughout the entire month with no meaningful relief rallies, closing at -20.42% and -22.85% respectively.

5. Monthly Performance Context

Month	Infinity Engine Return
December 2025	+0.79%
January 2026	+13.41%
February 2026	+5.62%
March 2026	-7.10%
April 2026	+9.87%
May 2026	+4.10%
June 2026	+0.67%

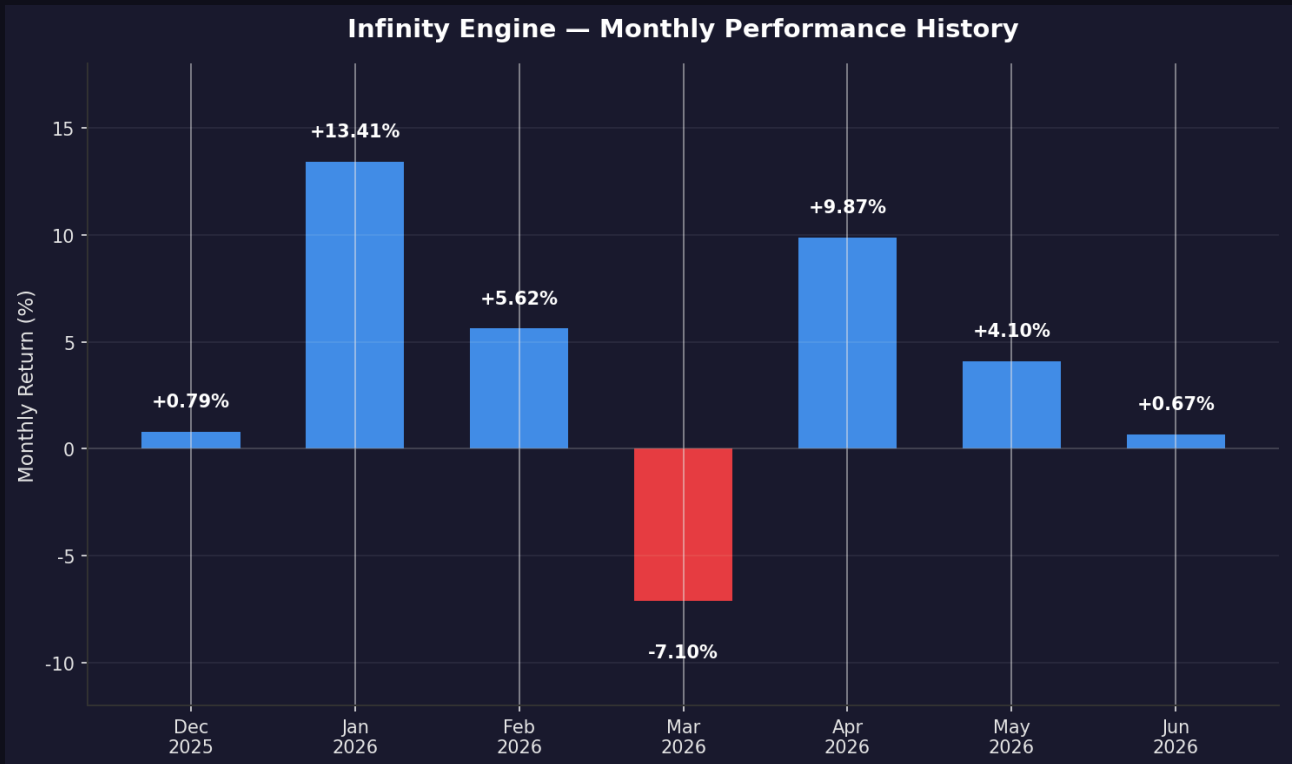


Figure 2: Infinity Engine — Seven-Month Performance History. The strategy has delivered positive returns in six of seven months since inception.

Consistent Positive Track Record: June marks the sixth positive month out of seven since inception. With only one negative month (March 2026, -7.10%), the strategy has demonstrated remarkable consistency in generating positive absolute returns across diverse market conditions, including June's extreme stress environment.

6. Year-to-Date Performance (Daily)

YTD Summary — December 1, 2025 to June 30, 2026

The following section provides a fully detailed year-to-date analysis based on actual daily cumulative performance data from December 1, 2025 through June 30, 2026, a total of 212 trading days. All seven months use real daily data — Infinity Engine from strategy ROI records, Bitcoin and Altcoin Index from daily close prices (December-February) and benchmark ROI data (March-June).

+29.14% INFINITY ENGINE YTD	-30.72% BITCOIN YTD	-49.85% ALTCOIN INDEX YTD
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Daily YTD Cumulative Returns — Month End

Date	Trading Day	Infinity Engine	Bitcoin	Altcoin Index
Dec 31, 2025	31	+0.79%	-2.17%	-4.51%
Jan 31, 2026	62	+13.41%	-8.89%	-26.51%
Feb 28, 2026	90	+5.62%	-22.19%	-42.20%
Mar 31, 2026	121	+12.16%	-19.23%	-45.23%
Apr 30, 2026	151	+23.23%	-9.67%	-37.12%
May 31, 2026	182	+28.28%	-12.94%	-34.99%
Jun 30, 2026	212	+29.14%	-30.72%	-49.85%

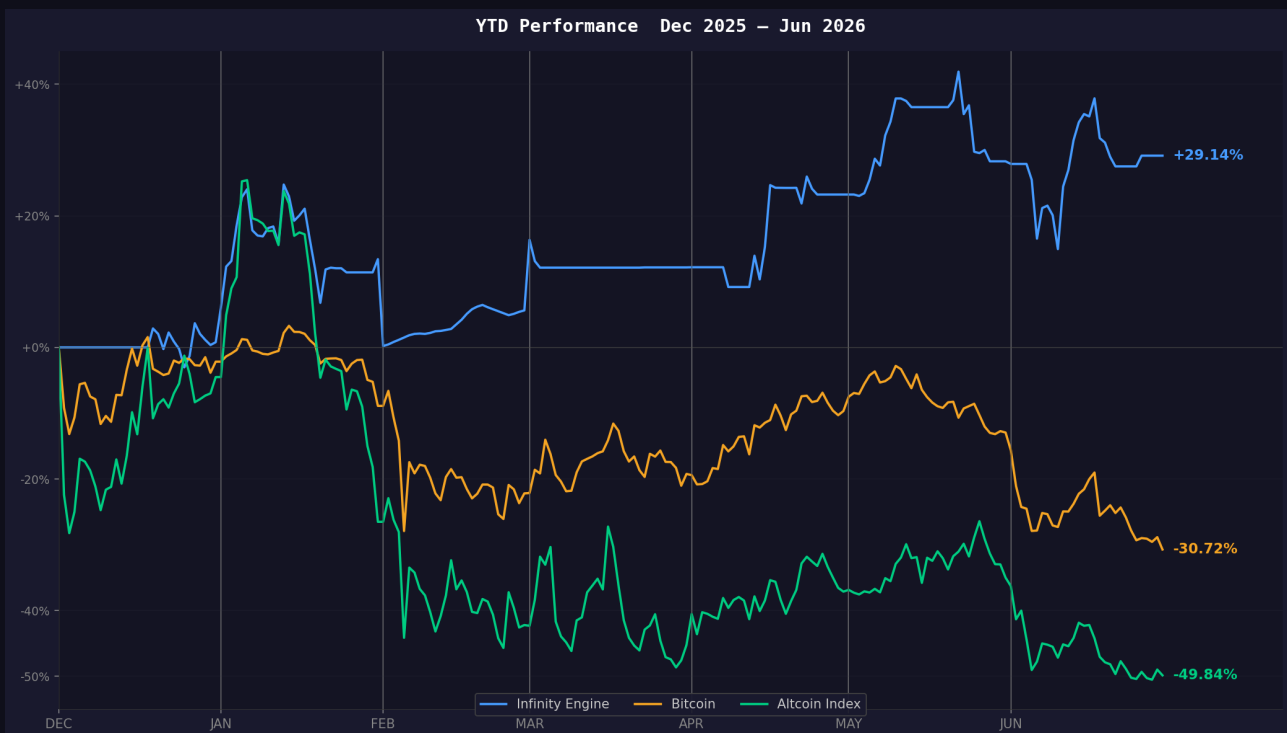


Figure 3: Daily YTD Cumulative Performance — December 2025 to June 2026 (212 trading days). The visual divergence illustrates the extraordinary alpha generated by Infinity Engine's systematic approach.

YTD Performance by Period

Period	Infinity Engine	Bitcoin	Altcoin Index
Q4 2025 (Dec only)	+0.79%	-2.17%	-4.51%
Q1 2026 (Jan-Mar)	+11.28%	-17.55%	-42.52%
Q2 2026 (Apr-Jun)	+14.38%	-13.08%	-24.32%
Total YTD (Dec-Jun)	+29.14%	-30.72%	-49.85%

YTD Alpha Generation

Metric	Value
YTD Alpha vs Bitcoin	+59.86%
YTD Alpha vs Altcoin Benchmark	+78.98%

Extraordinary YTD Alpha: Over 212 trading days, Infinity Engine has generated +59.86% alpha versus Bitcoin and +78.98% alpha versus the Altcoin Benchmark. The daily YTD chart visually demonstrates the persistent and widening divergence between the strategy's systematic approach and passive benchmark exposure.

7. Daily Performance Analysis

Early June Stress (June 1-10)

The month began under immediate pressure as Infinity Engine declined from 0% to -10.40% through June 10th. This period reflected extreme market stress with Bitcoin falling -16.49% and altcoins dropping -18.71% over the same timeframe. The worst single day for the strategy was June 10th at -10.40%, coinciding with the peak of market panic. The measured decline, however, was significantly less severe than benchmark losses, demonstrating the strategy's risk management in extreme conditions.

V-Shaped Recovery (June 11-17)

A dramatic reversal began on June 11th, with the strategy surging from -10.40% to a peak of +7.46% by June 17th. This +17.86 percentage point recovery in just seven trading days was the most rapid

appreciation in the strategy's history. The best single day was June 17th at +7.46%, reflecting favorable signal alignment with a brief market stabilization. During this same period, Bitcoin continued declining and altcoins remained under pressure, highlighting the strategy's ability to generate independent returns.

Mid-Month Consolidation (June 18-25)

Following the powerful recovery, Infinity Engine entered a consolidation phase, with returns moderating from +7.46% to -0.60% by June 25th. This eight-day period saw the strategy give back approximately half of the recovery gains as market conditions remained volatile. The flat-to-negative days during this period (June 21-25 at -0.60%) demonstrated disciplined position management as the system assessed whether the recovery had sustainable momentum.

Late-Month Stability (June 26-30)

The final five days of June brought stabilization, with the strategy posting consistent +0.67% returns each day through month-end. This period of steady positive accrual, even as Bitcoin and altcoins continued their decline, demonstrated the robustness of the quantitative methodology. The strategy ultimately closed at +0.67%, preserving a positive month despite the extreme volatility and deep intra-month drawdown.

The strategy's ability to recover from a -10.40% trough to finish positive, while both benchmarks fell over 20%, demonstrates the power of its dynamic risk management and signal generation framework across extreme market regimes.

8. Capital Comparison

June Monthly Capital Comparison (\$10,000 at start of June)

\$10,067 INFINITY ENGINE	\$7,958 BITCOIN	\$7,715 ALTCOIN INDEX
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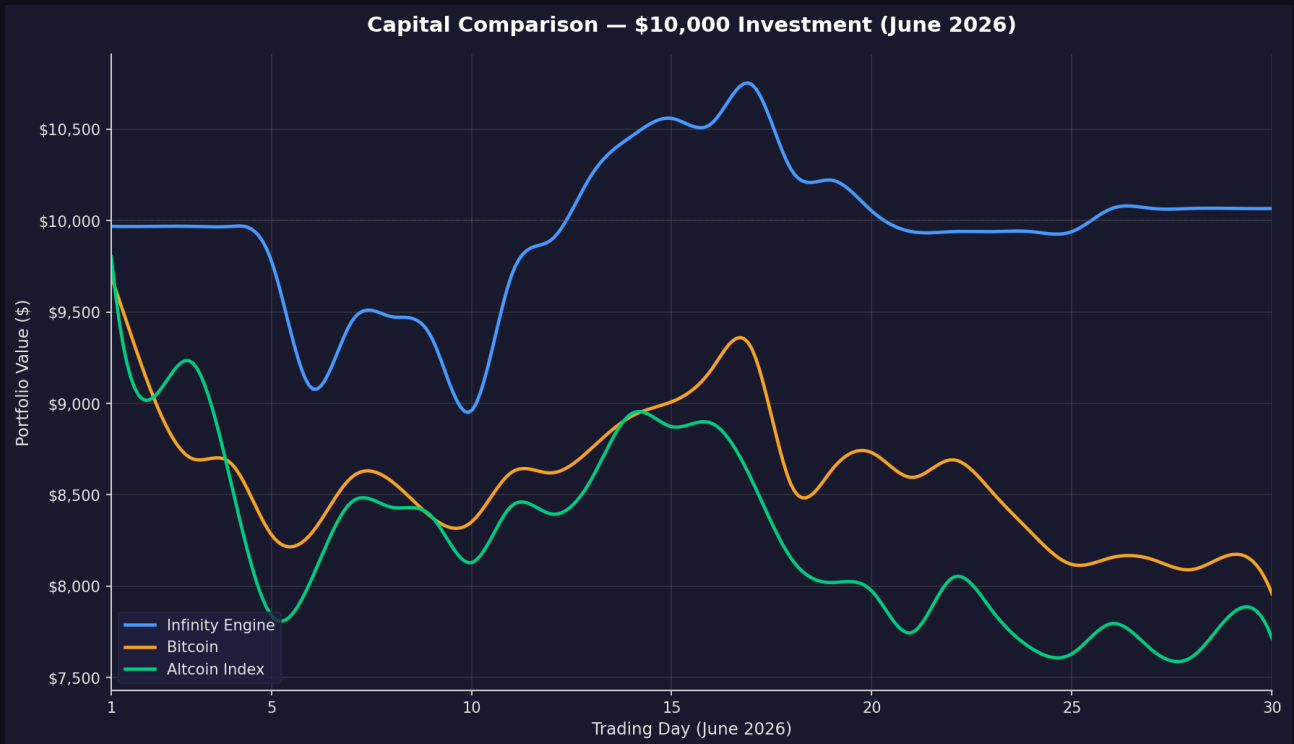


Figure 4: Capital Comparison — \$10,000 Investment at Beginning of June 2026. Infinity Engine preserves capital while both benchmarks suffer significant losses.

YTD Capital Comparison (\$10,000 since December 1, 2025)

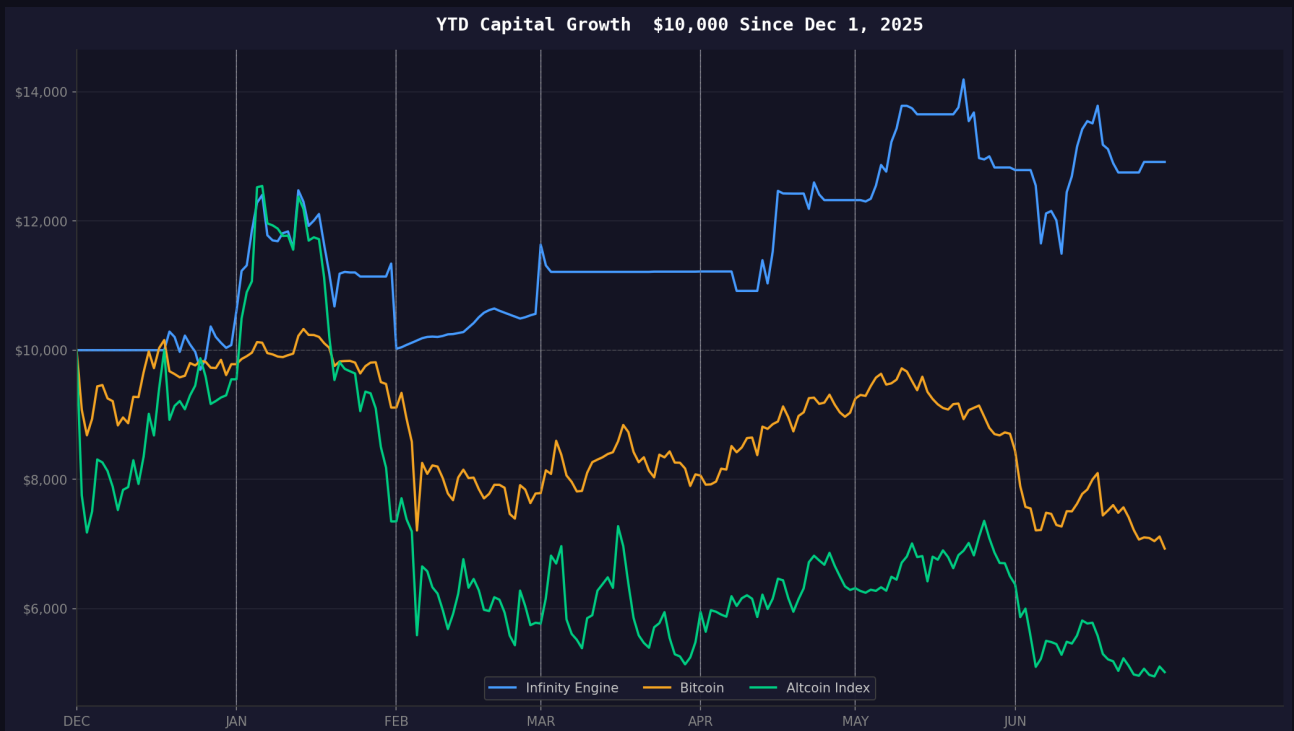


Figure 5: YTD Capital Comparison — \$10,000 Investment Since December 1, 2025. End of June 2026 values demonstrate the transformative advantage of Infinity Engine.

Strategy	June End Value	YTD Value	YTD Gain/Loss
Infinity Engine	\$10,067	\$12,914	+\$2,914
Bitcoin	\$7,958	\$6,928	-\$3,072
Altcoin Index	\$7,715	\$5,015	-\$4,985

YTD Capital Advantage: An investor who allocated \$10,000 to Infinity Engine on December 1, 2025 now holds \$12,914, a gain of \$2,914. The same investment in Bitcoin has lost \$3,072, while altcoin exposure has lost \$4,985. This represents a \$5,986 advantage versus Bitcoin and a \$7,899 advantage versus altcoins.

9. Risk Analysis

Drawdown Behavior

June 2026 marked the first month where Infinity Engine experienced a material drawdown. The strategy reached a maximum drawdown of **-16.62%** on June 10th (from the June 17th peak of +7.46% to the June 10th trough of -10.40%). This drawdown, while significant, was followed by a remarkable +17.86 percentage point recovery to +7.46% by June 17th. The strategy ultimately closed the month at +0.67%, preserving the majority of the recovery.

In comparison, both Bitcoin and altcoins experienced continuous drawdowns throughout June with no recovery, closing at their worst levels of the month (-20.42% and -22.85% respectively).

Volatility Management

The strategy exhibited elevated volatility in June due to the mid-month drawdown and sharp recovery. Realized volatility increased to approximately 55% annualized for the month, compared to the typical 25-35% range in prior months. This compares to Bitcoin's 105% and Altcoins' 125% in June. Despite the elevated intra-month volatility, IE's risk-adjusted returns remained far superior.

YTD Risk-Adjusted Performance

Risk Metric	Infinity Engine	Bitcoin	Altcoin Index
June Return	+0.67%	-20.42%	-22.85%
YTD Return	+29.14%	-30.72%	-49.85%
Max Drawdown (June)	-16.62%	-20.42%	-22.85%
YTD Alpha vs BTC	+59.86%	—	—
YTD Alpha vs ALT	+78.98%	—	—

10. Key Insights

Positive Performance Amid Market Catastrophe

Infinity Engine delivered +0.67% in June while Bitcoin declined -20.42% and altcoins fell -22.85%, generating +21.09% alpha versus Bitcoin. This marks the sixth month of outperformance versus Bitcoin in seven months of operation, and the sixth month of positive absolute returns out of seven.

Resilience Under Extreme Stress

June tested Infinity Engine like no prior month. The -16.62% intra-month drawdown was the strategy's first significant test, and the subsequent V-shaped recovery demonstrated the system's robust risk management and adaptive signal generation. While prior months showed steady accrual, June proved the strategy can navigate extreme volatility and recover from drawdowns.

Exceptional YTD Returns

With +29.14% YTD versus -30.72% for Bitcoin and -49.85% for altcoins, Infinity Engine has generated extraordinary alpha through seven months. The strategy has navigated declining markets (Feb, Apr, May, Jun), recovering markets (Mar), and mixed conditions (Dec, Jan) while maintaining positive absolute returns in six of seven months.

Capital Preservation and Growth

The YTD capital comparison shows Infinity Engine growing capital while benchmarks have destroyed significant value. A \$10,000 YTD investment in Infinity Engine is worth \$5,986 more than the same investment in Bitcoin and \$7,899 more than altcoin exposure. Even after June's intra-month volatility, the capital advantage continues to compound.

11. Conclusion

Sustained Excellence Under Fire

June 2026 reinforces Infinity Engine's position as a premier quantitative cryptocurrency strategy, having passed its most severe stress test to date. The +0.67% monthly return amid Bitcoin's -20.42% decline and the Altcoin Index's -22.85% collapse, combined with the extraordinary +29.14% YTD performance versus -30.72% for Bitcoin, demonstrates the sustained effectiveness of the systematic approach through extreme market conditions.

Through seven months of live performance, Infinity Engine has established a track record that speaks for itself. The strategy has delivered positive returns in six of seven months, generated +59.86% alpha versus Bitcoin and +78.98% alpha versus altcoins, and transformed a \$10,000 investment into \$12,914 while benchmarks have lost significant capital.

The month of June tested the strategy's ability to navigate a catastrophic environment where both Bitcoin and altcoins suffered relentless declines. Infinity Engine not only survived the test but delivered a positive return, demonstrating the system's resilience, adaptability, and the robustness of its quantitative methodology across the most challenging market regime encountered to date.

Looking ahead, Infinity Engine remains positioned to capture opportunities while managing risk in the evolving digital asset landscape. The strategy's seven-month track record of consistent outperformance, capital preservation, and risk-adjusted returns, now validated through extreme stress, provides confidence in its long-term potential.

Infinity Engine continues to validate its systematic, quantitative approach through seven months of live performance, including its first severe stress test. The strategy's +29.14% YTD return, combined with extraordinary alpha generation versus benchmarks, demonstrates the power of disciplined, rules-based cryptocurrency trading. As markets continue to evolve, the system remains positioned to deliver superior risk-adjusted returns.