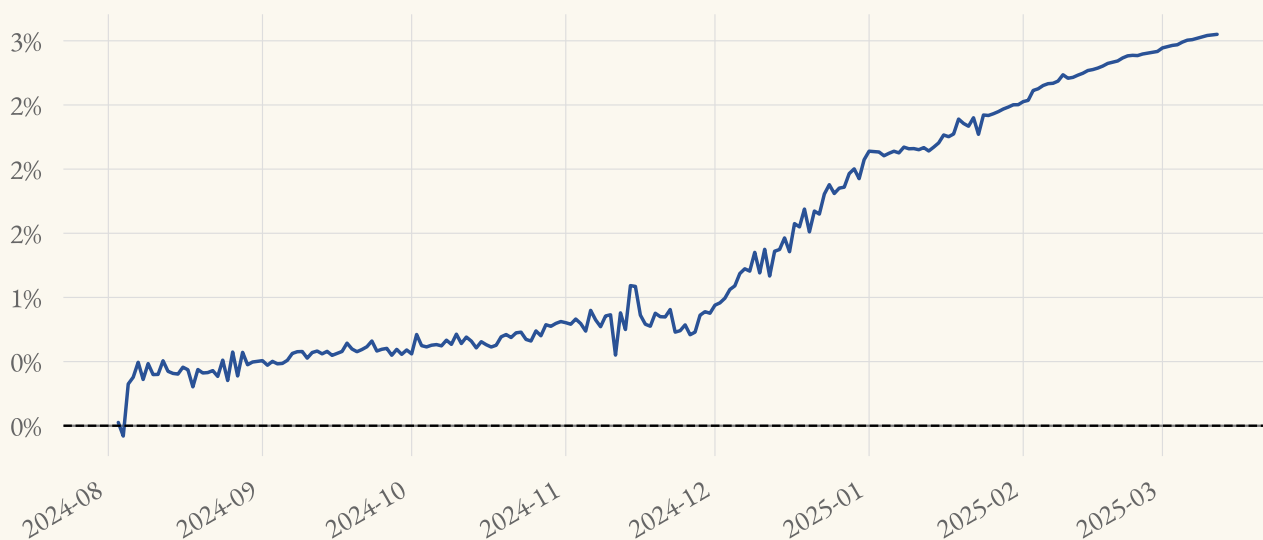


3 Aug, 2024 - 12 Mar, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns



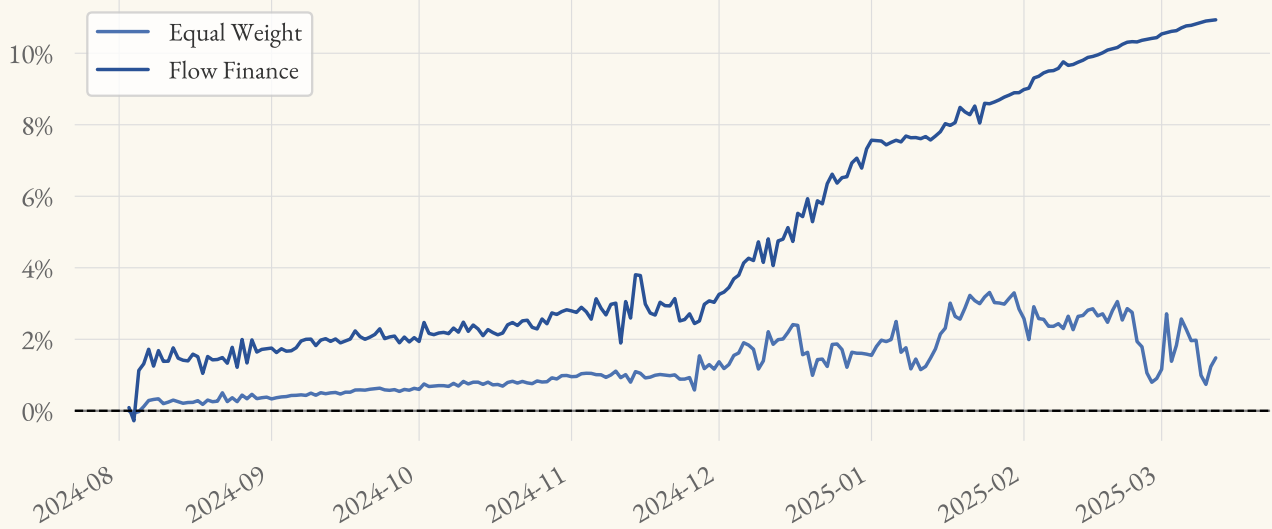
Flow Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	0.00	0.00	0.00	0.00	-0.08	0.48	-0.10	0.05	0.15	0.07	-0.03	0.07	-0.06
2024-Q4	0.08	0.03	0.05	-0.01	0.13	0.03	-0.07	-0.05	0.20	0.26	0.26	0.18	0.42
2025-Q1	0.05	0.04	0.16	0.13	0.15	0.09	0.11	0.07	0.07	0.07	0.00	0.00	0.00

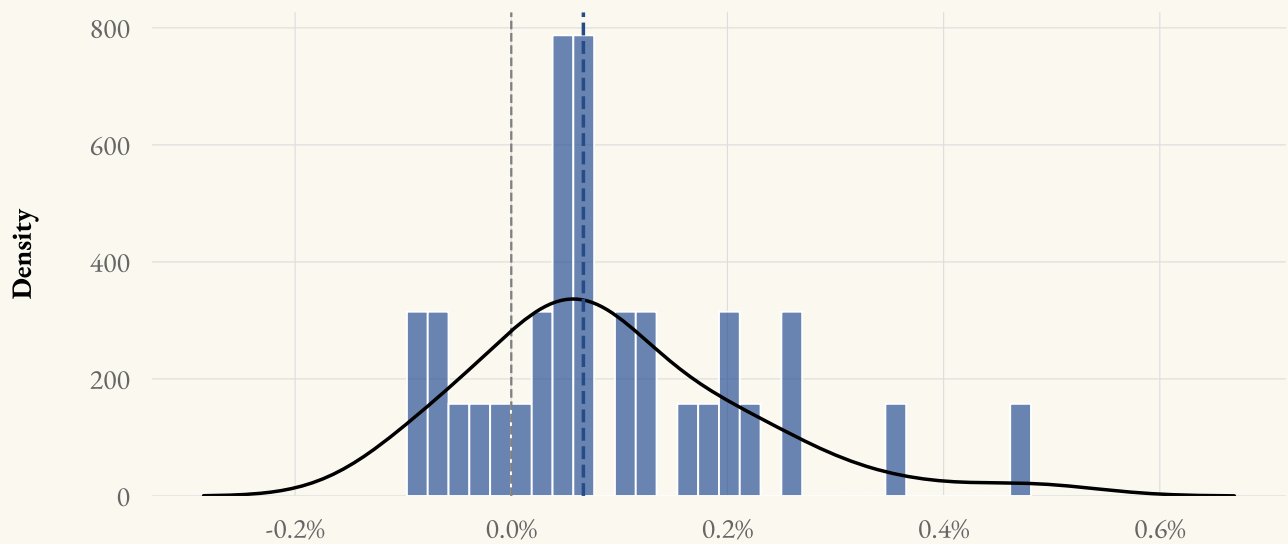
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

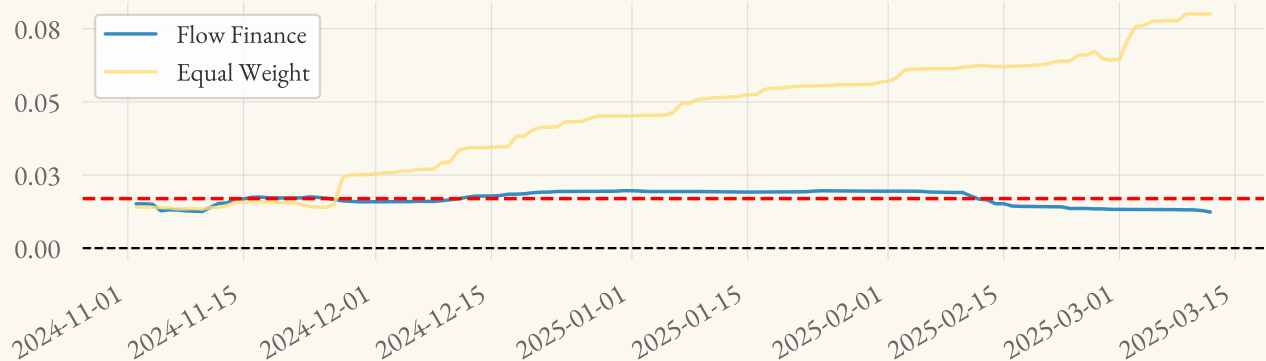
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



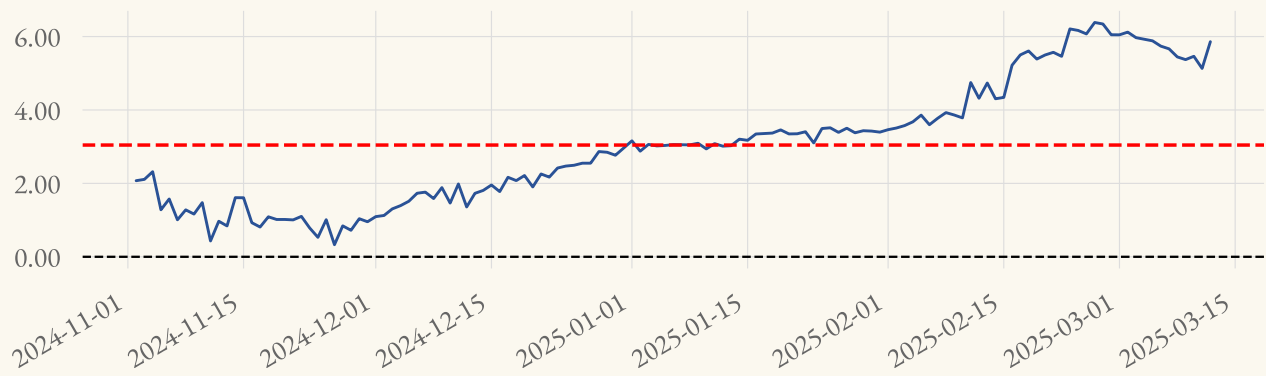
Rolling Volatility (3 Months)



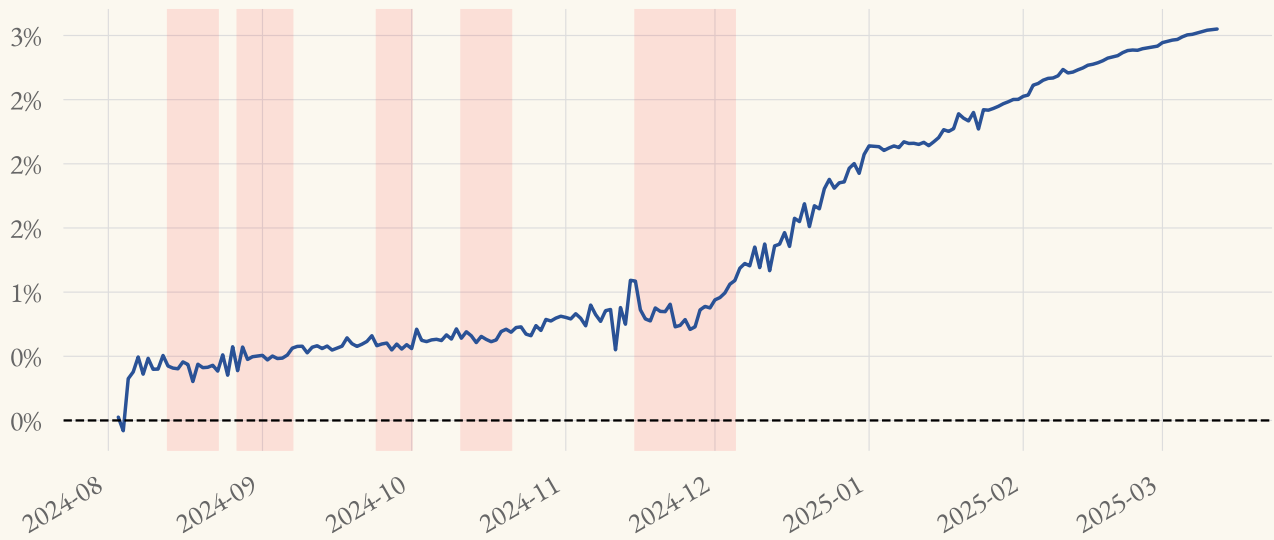
Disclaimer: Past performance may not be indicative of future results.

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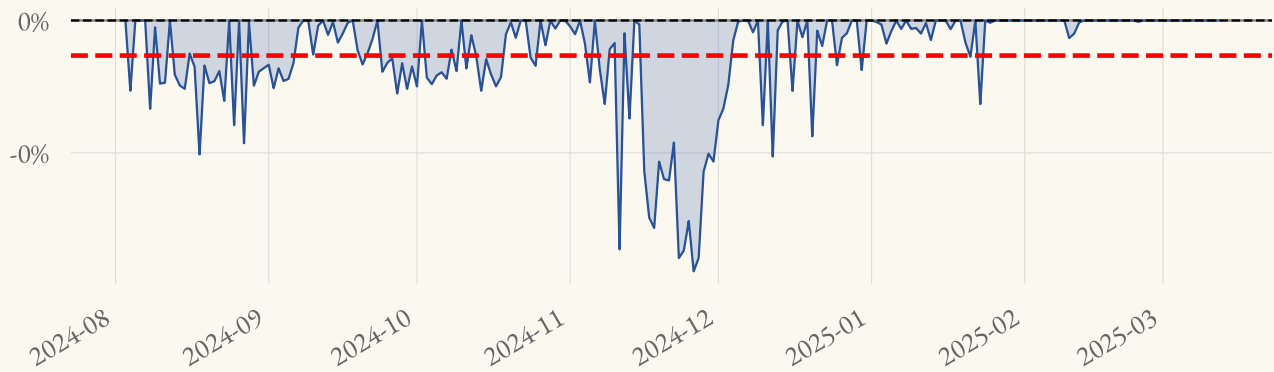
Rolling Sharpe (3 Months)



Flow Finance - Worst 5 Drawdown Periods



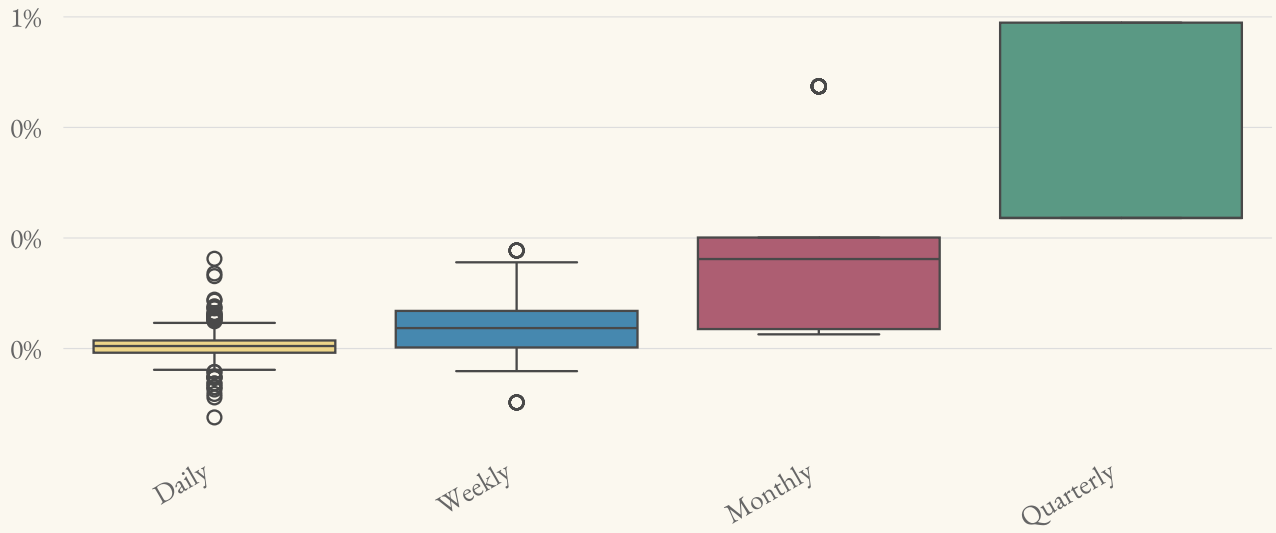
Underwater Plot



Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

Flow Finance - Return Quantiles



Disclaimer: Past performance may not be indicative of future results.

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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Flow Finance
Sharpe	0.47	3.12
Volatility (ann.)	5.52%	1.59%
Max Drawdown	-2.49%	-0.38%
Daily Value-at-Risk	-0.47%	-0.12%
CAGR %	1.69%	3.49%
Expected Daily	0.01%	0.01%
Expected Monthly	0.18%	0.38%
MTD	0.57%	0.13%
3M	-0.72%	1.65%
6M	0.97%	2.47%
1Y	1.48%	3.05%
Longest DD Days	46	21
Avg. Drawdown	-0.36%	-0.1%
Avg. Drawdown Days	7	4

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-11-15	2024-12-05	-0.38	21
2024-11-07	2024-11-13	-0.35	7
2024-12-12	2024-12-14	-0.21	3
2024-08-13	2024-08-23	-0.20	11
2024-08-27	2024-09-07	-0.19	12

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