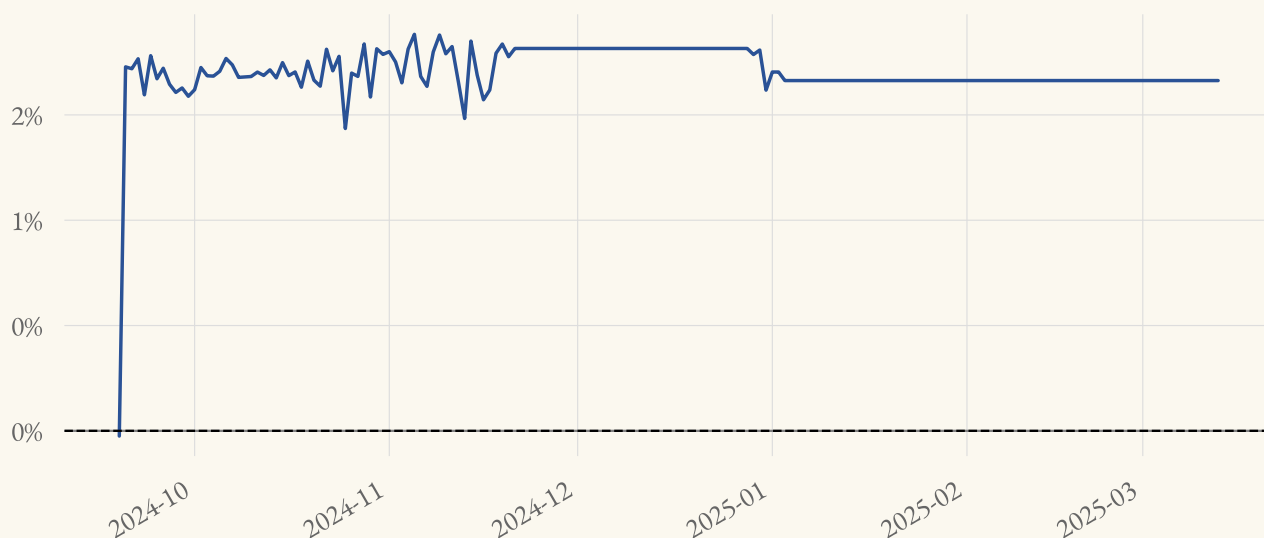


19 Sep, 2024 - 13 Mar, 2025

Out-of-Sample Performance Tear Sheets

## Cumulative Returns



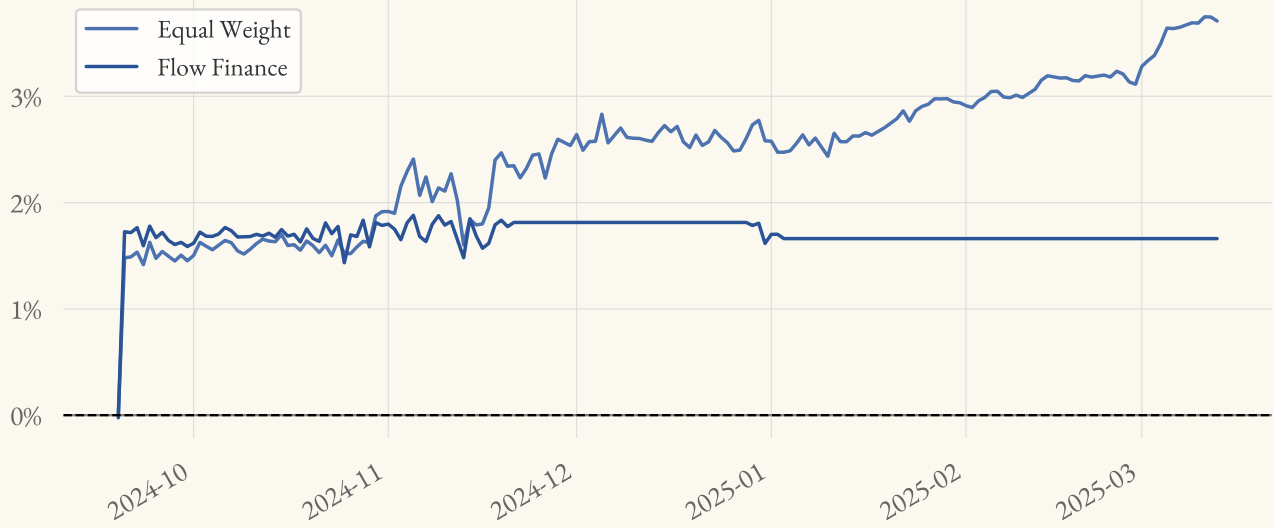
## Flow Finance - Weekly Returns (%)

	1	2	3	4	5	6	7	8	9	10	11	12	13
2024-Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.77	-0.14
2024-Q4	0.14	-0.05	-0.05	0.02	-0.03	0.14	-0.17	0.19	0.00	0.00	0.00	0.00	-0.19
2025-Q1	0.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

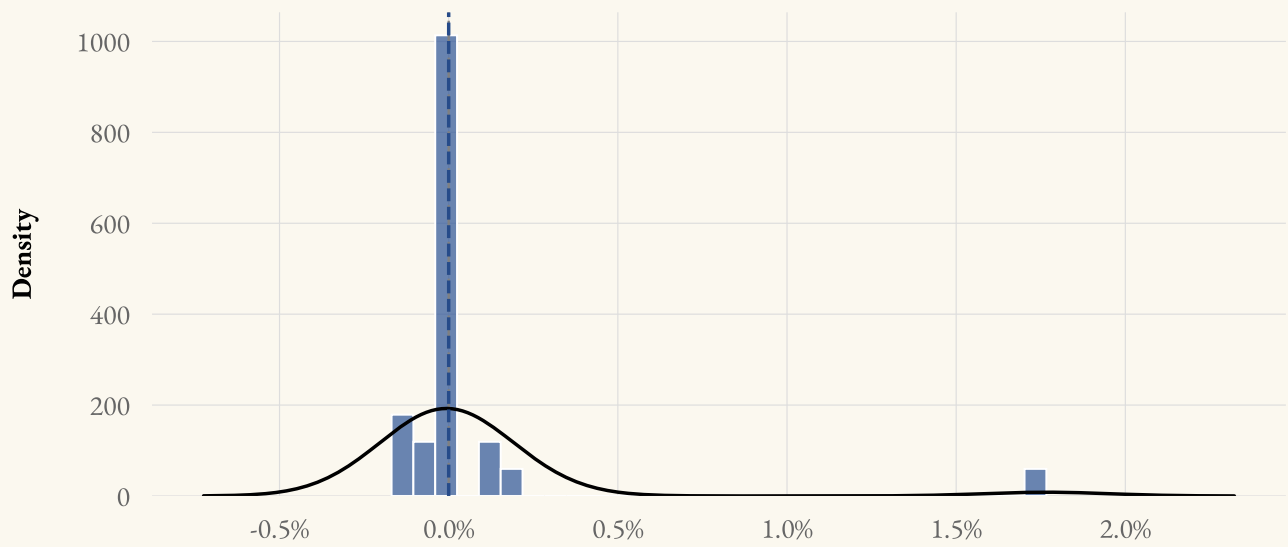
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

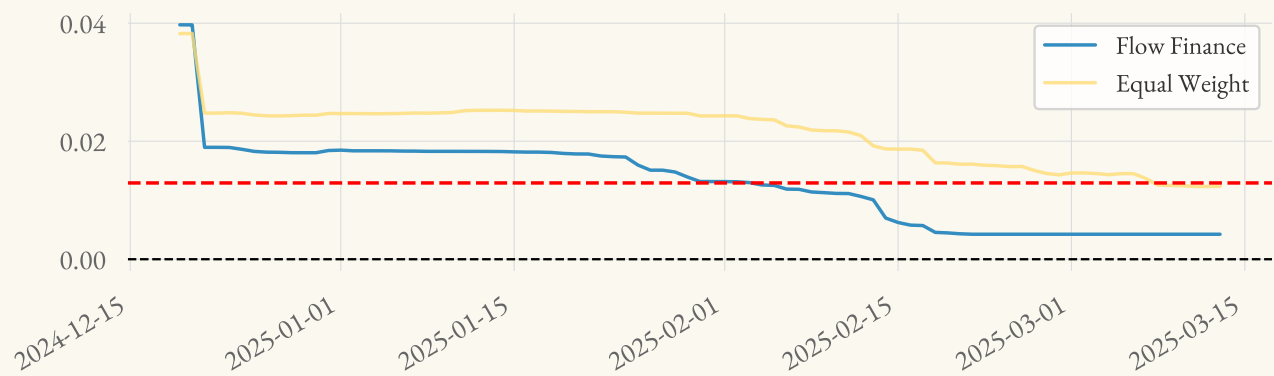
### Cumulative Returns vs Benchmark (Volatility Matched)



### Distribution of Weekly Returns



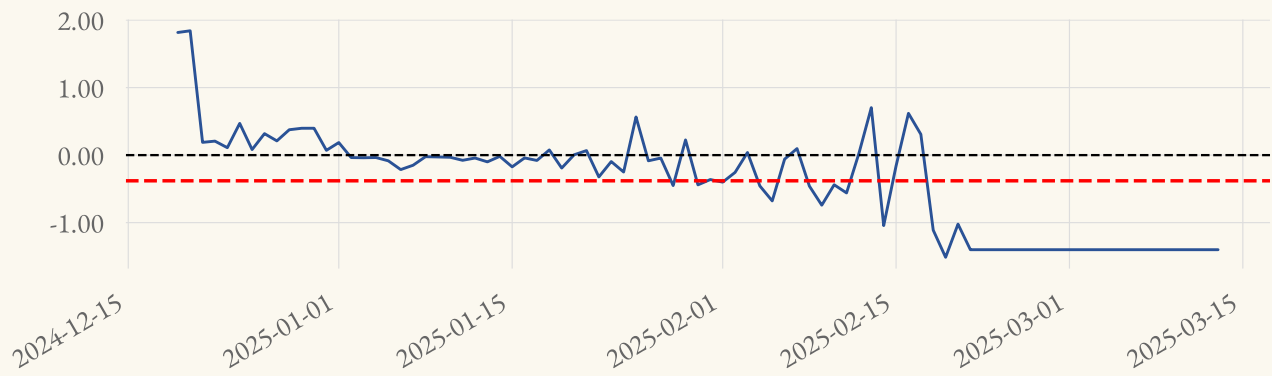
### Rolling Volatility (3 Months)



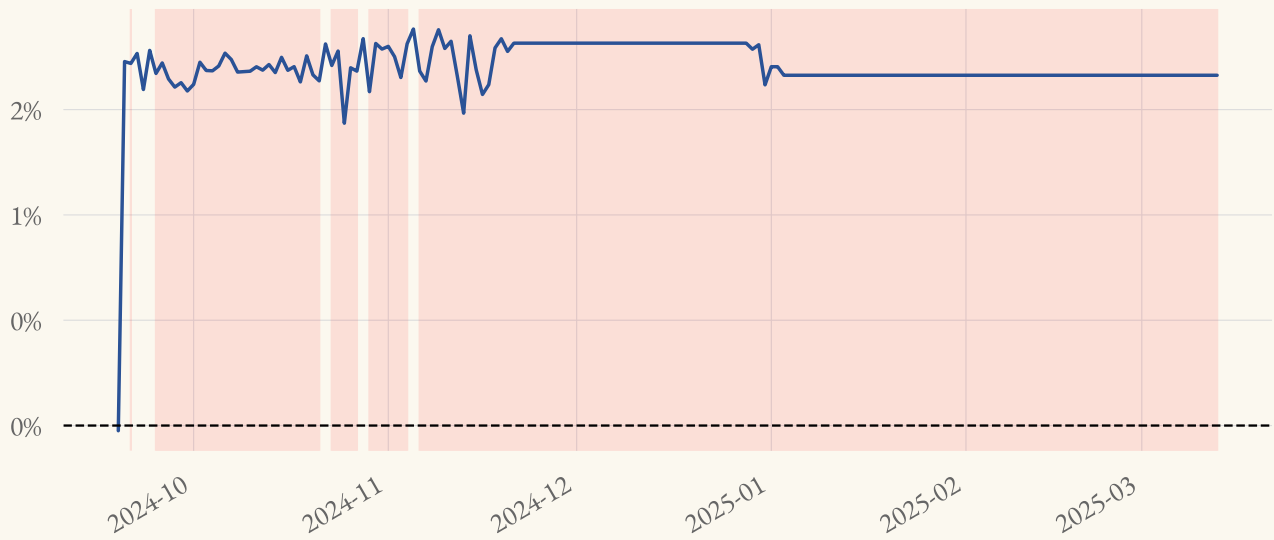
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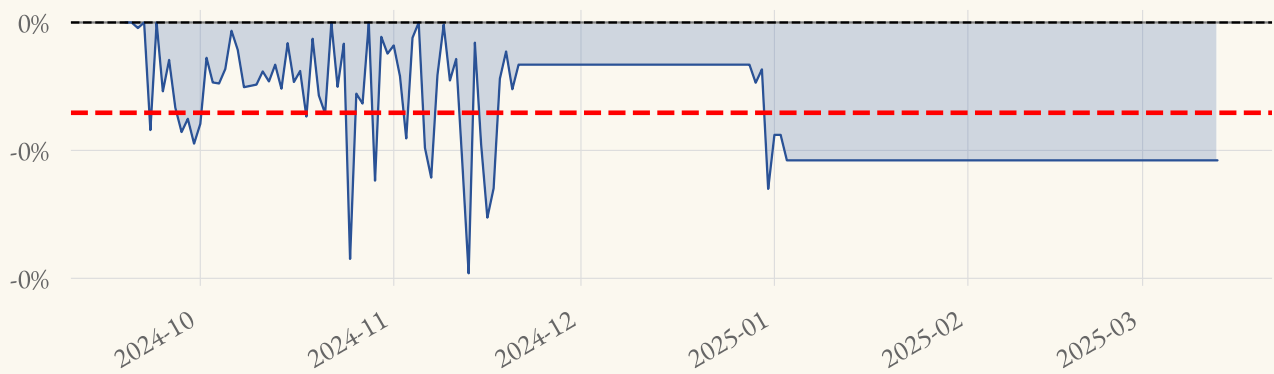
### Rolling Sharpe (3 Months)



### Flow Finance - Worst 5 Drawdown Periods



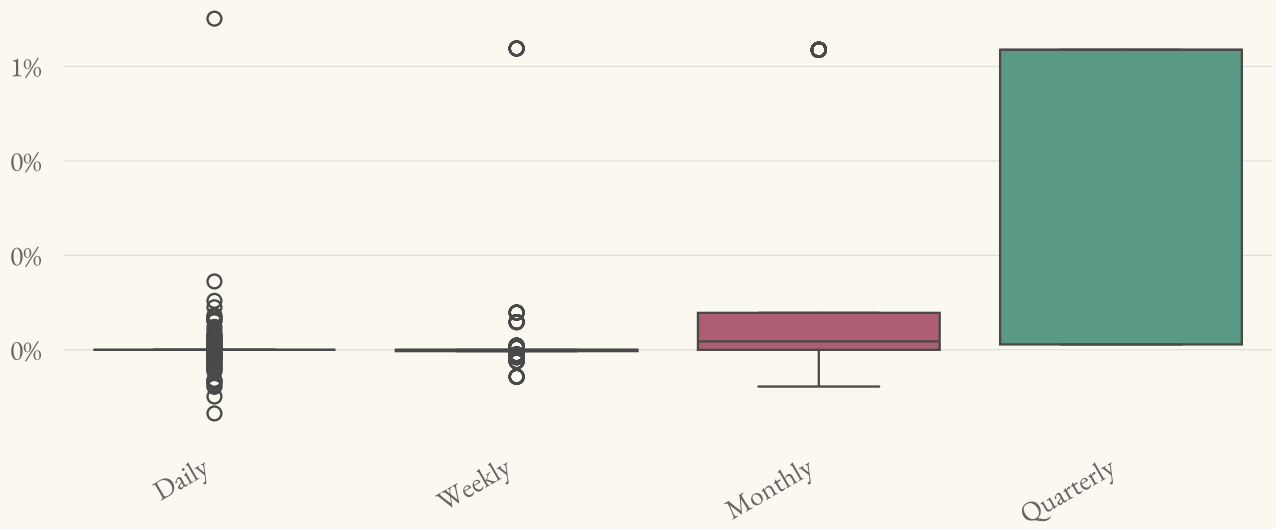
### Underwater Plot



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.

Private and Confidential.

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## Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Flow Finance
Sharpe	2.63	1.22
Volatility (ann.)	2.89%	2.89%
Max Drawdown	-0.79%	-0.39%
Daily Value-at-Risk	-0.23%	-0.24%
<hr/>		
CAGR %	5.38%	2.44%
Expected Daily	0.02%	0.01%
Expected Monthly	0.52%	0.24%
<hr/>		
MTD	0.58%	0.0%
3M	1.09%	-0.15%
6M	3.71%	1.69%
1Y	3.71%	1.69%
<hr/>		
Longest DD Days	47	128
Avg. Drawdown	-0.12%	-0.23%
Avg. Drawdown Days	6	28

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

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-11-06	2025-03-13	-0.39	128
2024-10-23	2024-10-27	-0.37	5
2024-10-29	2024-11-04	-0.25	7
2024-09-25	2024-10-21	-0.19	27
2024-09-23	2024-09-23	-0.17	1

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