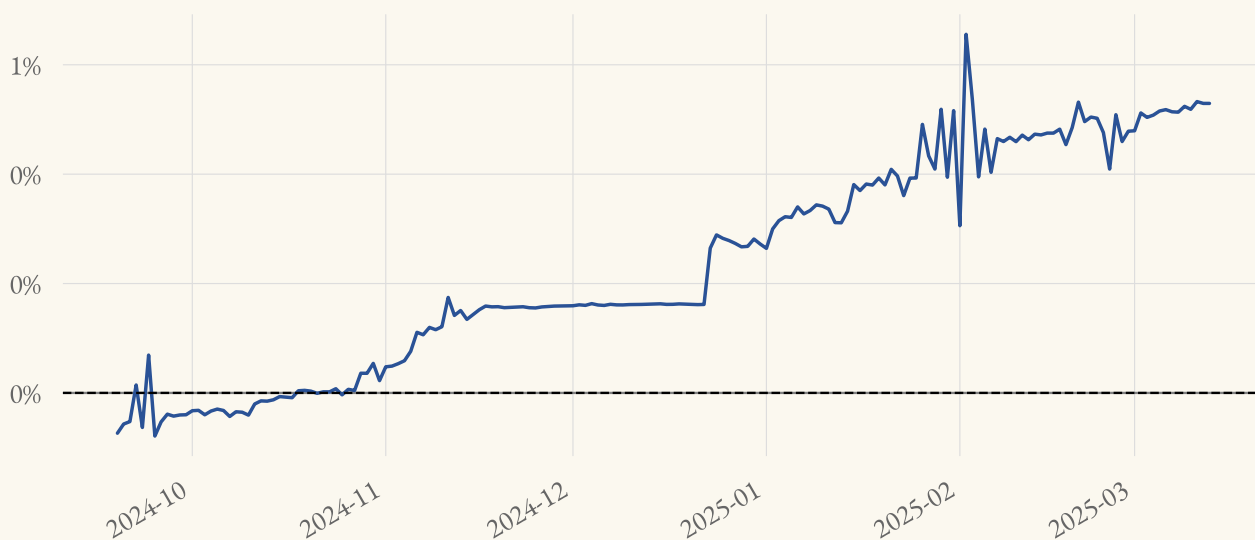


19 Sep, 2024 - 13 Mar, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns



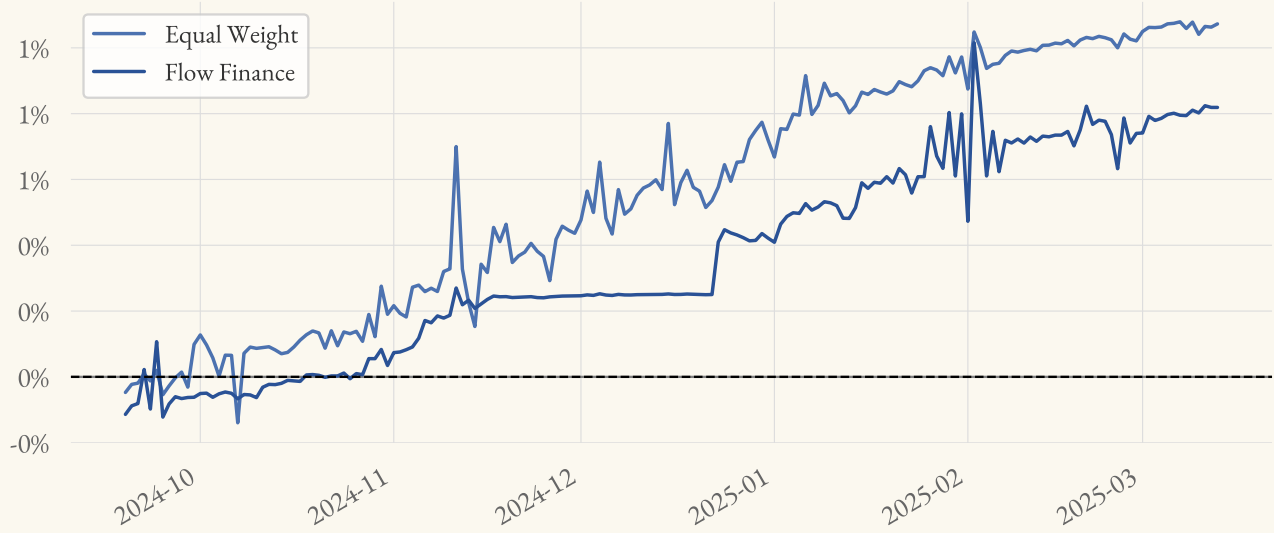
Flow Finance - Weekly Returns (%)

	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	0.01	-0.05
2024-Q4	0.01	0.02	0.02	0.00	0.05	0.07	0.04	-0.00	0.00	0.00	0.00	-0.00	0.11
2025-Q1	0.05	0.00	0.08	0.00	-0.01	0.08	-0.02	-0.04	0.10	0.02	-0.00	0.00	0.00

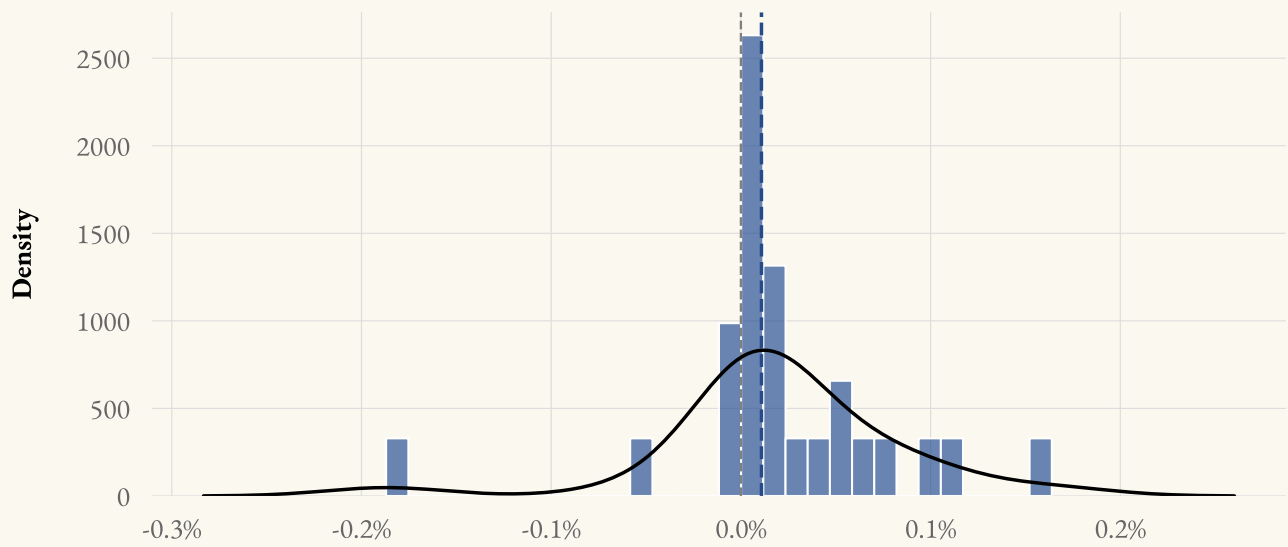
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

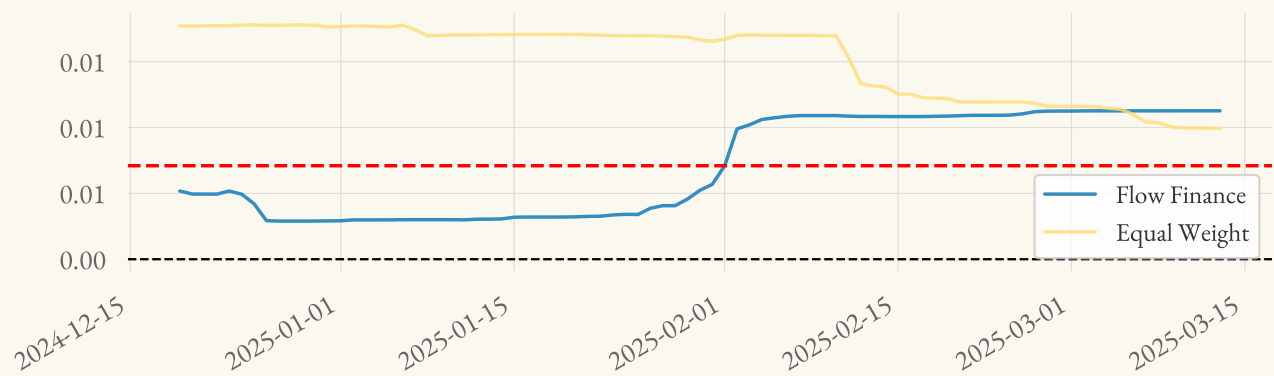
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



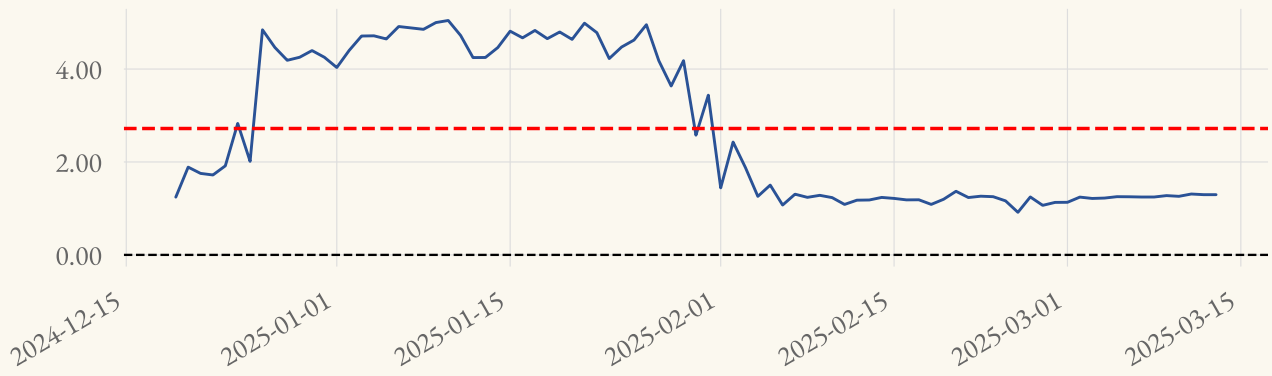
Rolling Volatility (3 Months)



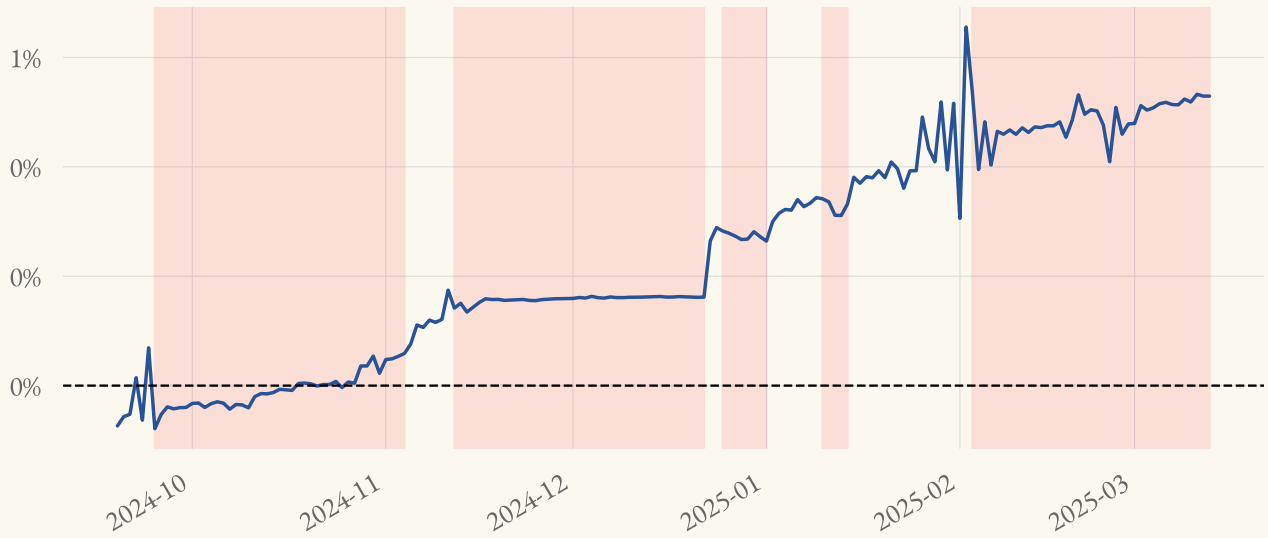
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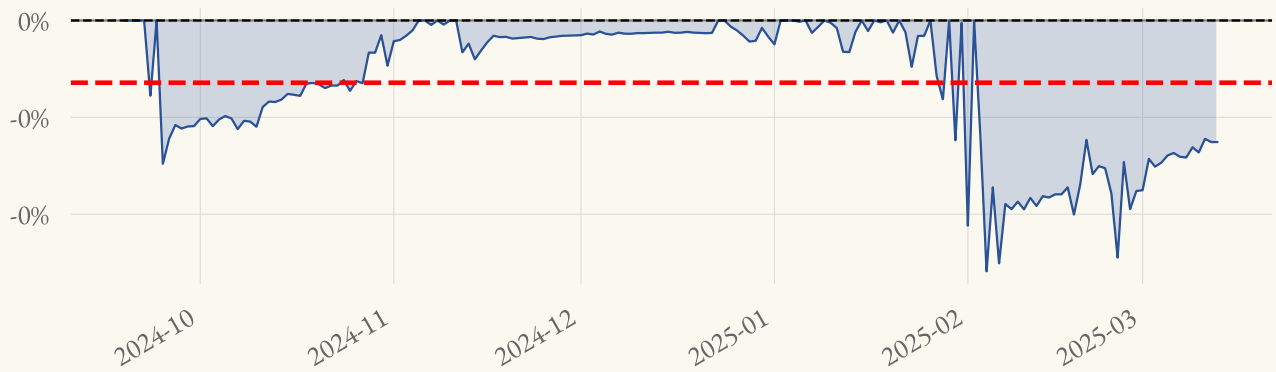
Rolling Sharpe (3 Months)



Flow Finance - Worst 5 Drawdown Periods



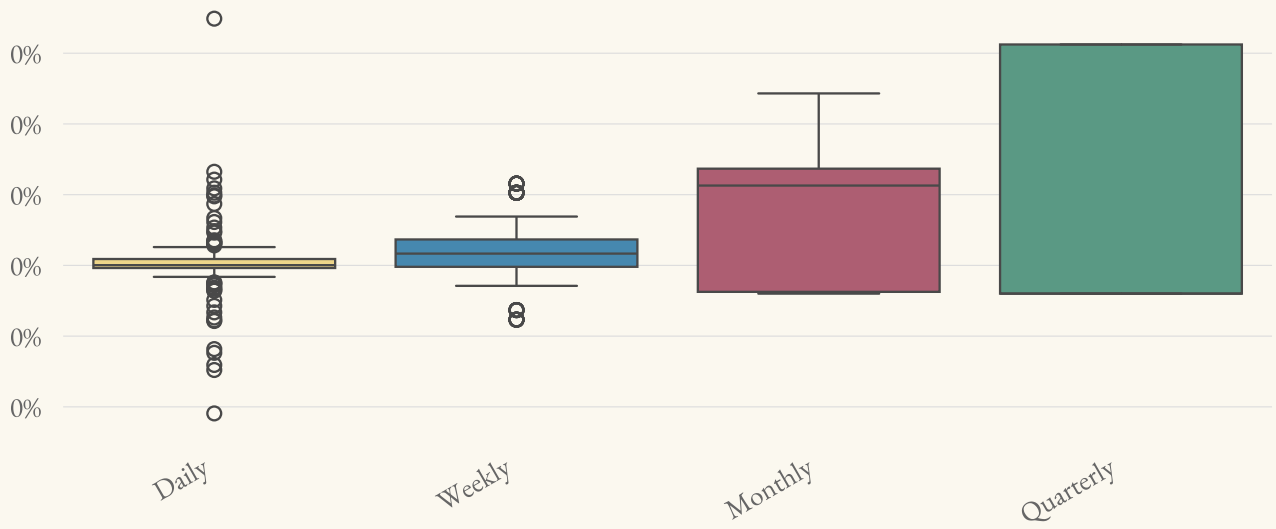
Underwater Plot



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.

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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Flow Finance
Sharpe	1.61	1.23
Volatility (ann.)	1.38%	0.89%
Max Drawdown	-0.54%	-0.26%
Daily Value-at-Risk	-0.11%	-0.07%
CAGR %	1.55%	0.76%
Expected Daily	0.01%	0.0%
Expected Monthly	0.15%	0.08%
MTD	0.05%	0.05%
3M	0.49%	0.37%
6M	1.07%	0.53%
1Y	1.07%	0.53%
Longest DD Days	33	41
Avg. Drawdown	-0.11%	-0.06%
Avg. Drawdown Days	8	10

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-02-03	2025-03-13	-0.26	39
2025-01-30	2025-02-01	-0.21	3
2024-09-25	2024-11-04	-0.15	41
2025-01-27	2025-01-28	-0.08	2
2024-09-23	2024-09-23	-0.08	1

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