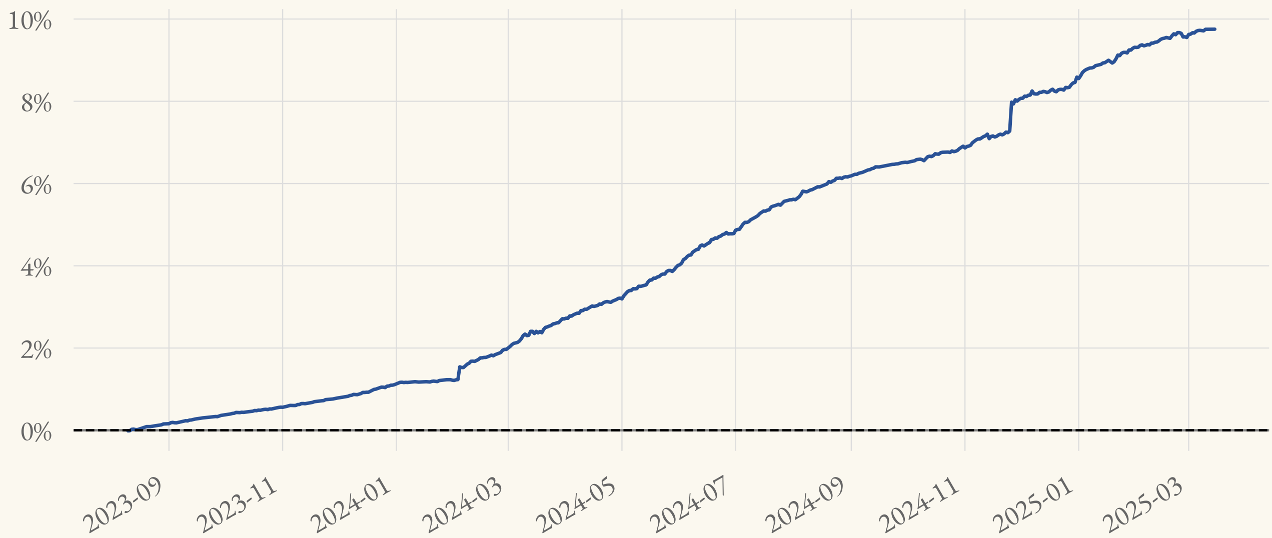
Flow Finance

10 Aug, 2023 - 15 Mar, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns

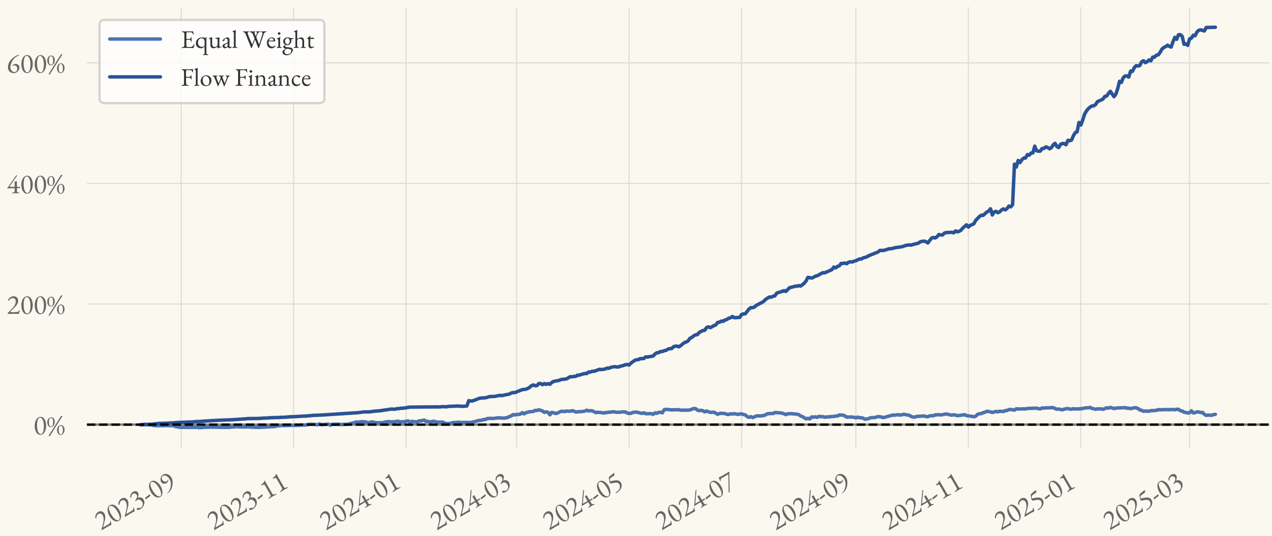


Flow Finance - Weekly Returns (%)

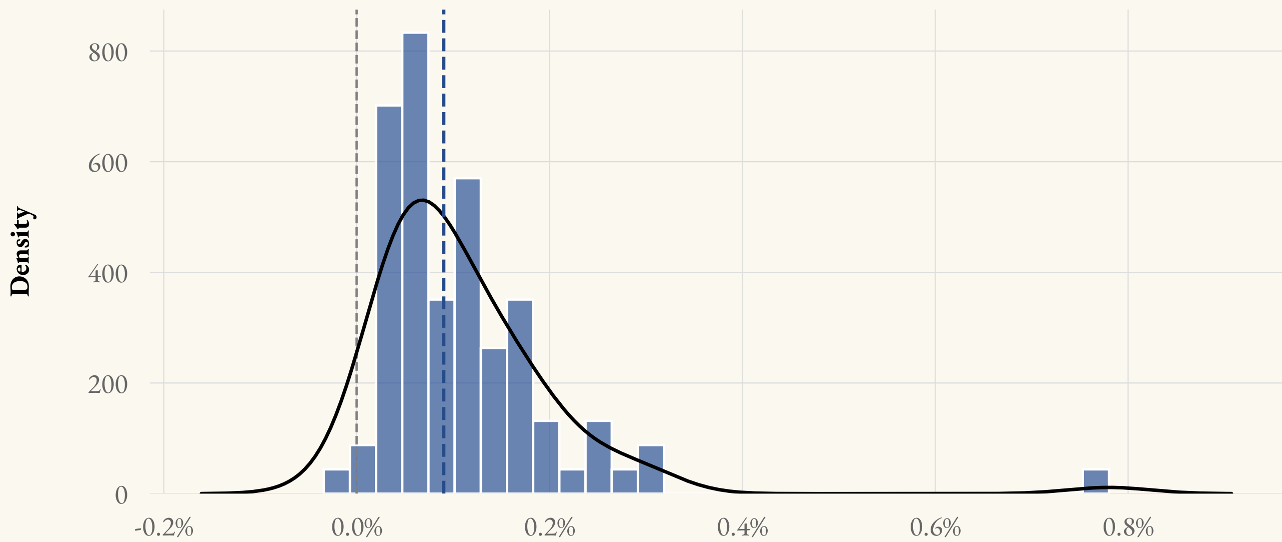
	1	2	3	4	5	6	7	8	9	10	11	12	13
2023-Q3	0.00	0.00	0.00	0.00	0.02	0.06	0.04	0.06	0.04	0.06	0.04	0.05	0.06
2023-Q4	0.02	0.04	0.04	0.06	0.05	0.05	0.05	0.05	0.07	0.05	0.11	0.08	0.00
2024-Q1	0.05	0.01	0.02	0.03	0.31	0.14	0.09	0.10	0.20	0.25	0.03	0.18	0.15
2024-Q2	0.14	0.14	0.10	0.08	0.21	0.11	0.18	0.18	0.17	0.29	0.17	0.17	0.06
2024-Q3	0.26	0.21	0.17	0.12	0.09	0.17	0.11	0.15	0.06	0.10	0.10	0.05	0.05
2024-Q4	0.06	0.08	0.09	0.02	0.12	0.19	0.02	0.10	0.78	0.10	0.03	0.07	0.28
2025-Q1	0.20	0.11	0.09	0.20	0.11	0.06	0.09	0.10	0.01	0.08	0.00	0.00	0.00

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

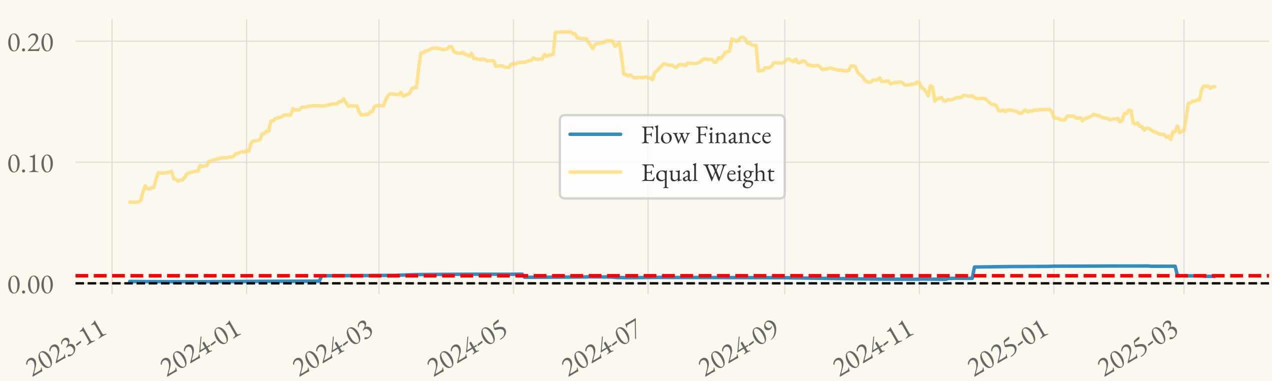
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



Rolling Volatility (3 Months)



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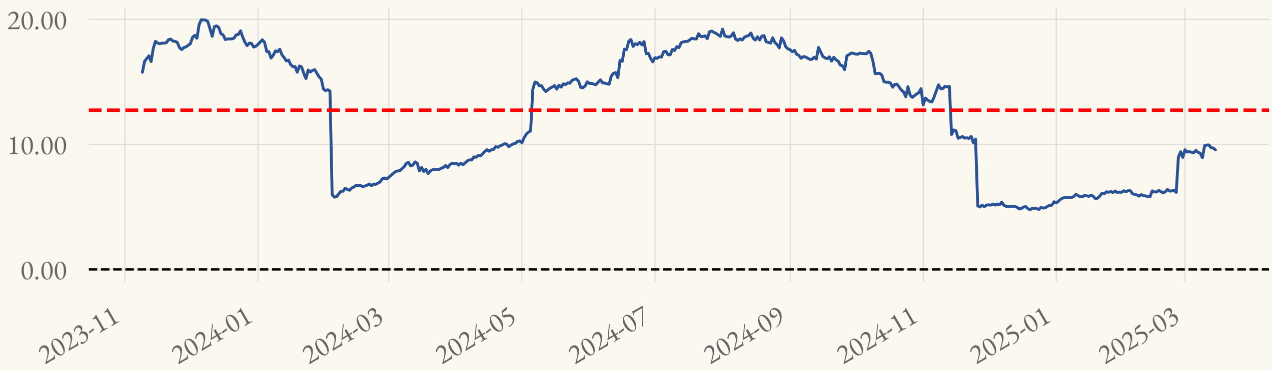
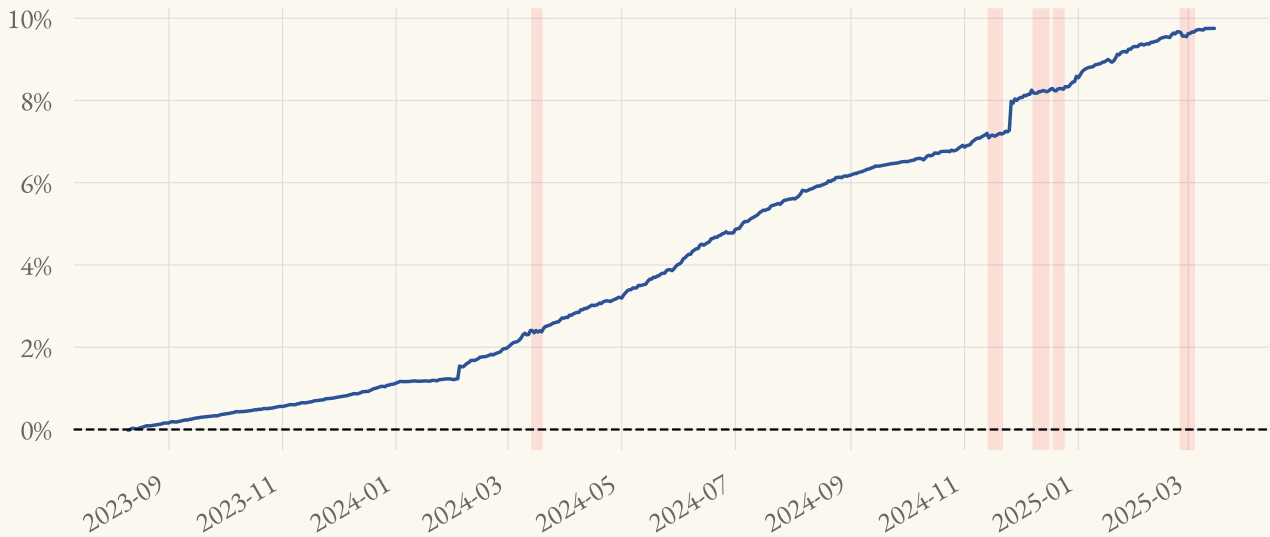
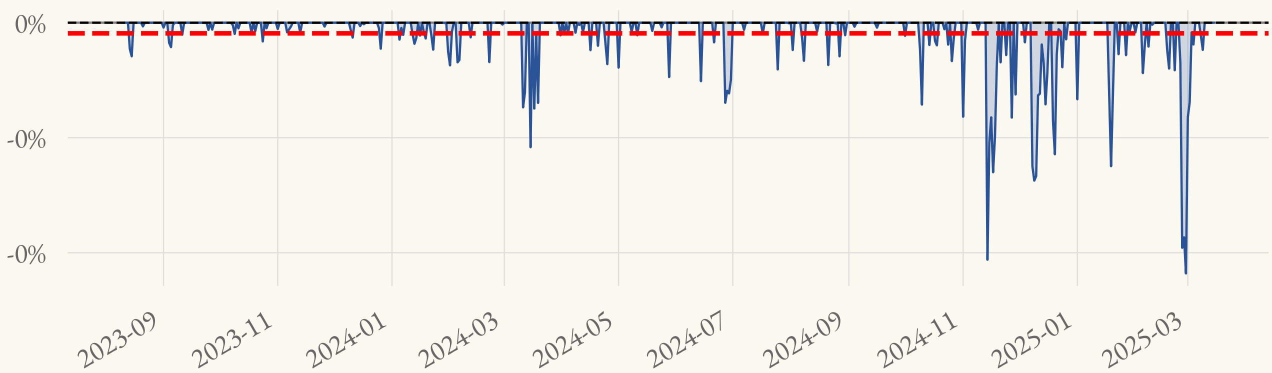
Rolling Sharpe (3 Months)



Flow Finance - Worst 5 Drawdown Periods



Underwater Plot



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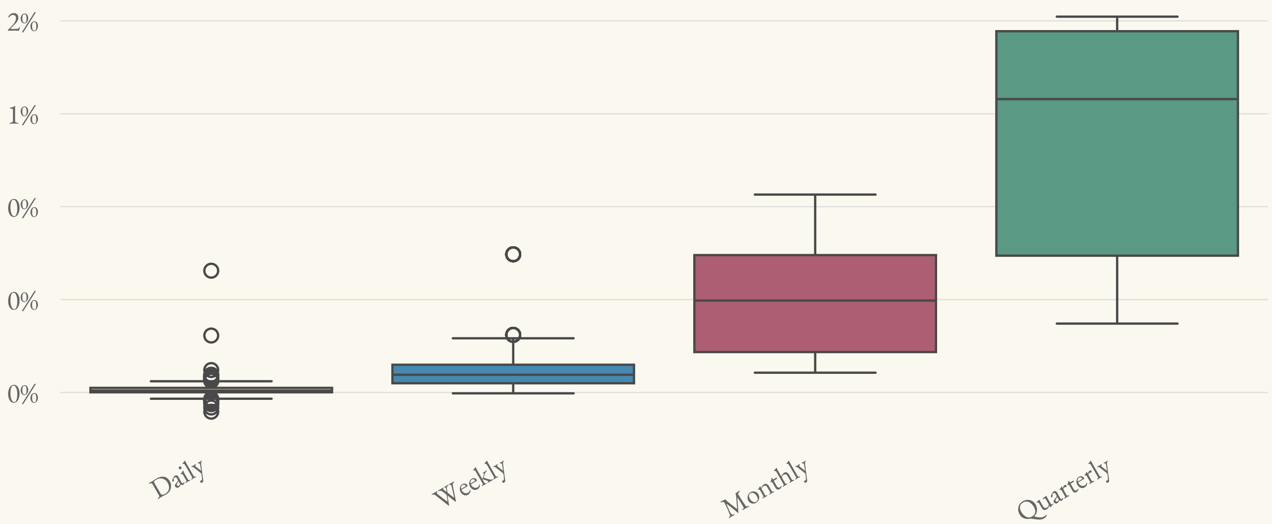
Flow Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Flow Finance
Sharpe	0.71	8.17
Volatility (ann.)	15.69%	0.71%
Max Drawdown	-14.16%	-0.11%
Daily Value-at-Risk	-1.32%	-0.05%
CAGR %	7.04%	4.11%
Expected Daily	0.03%	0.02%
Expected Monthly	0.79%	0.47%
MTD	-1.8%	0.18%
3M	-8.36%	1.41%
6M	3.54%	3.15%
1Y	-5.34%	7.17%
Longest DD Days	181	9
Avg. Drawdown	-2.43%	-0.01%
Avg. Drawdown Days	21	2

Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2025-02-25	2025-03-04	-0.11	8
2024-11-14	2024-11-21	-0.10	8
2024-12-08	2024-12-16	-0.07	9
2025-01-18	2025-01-20	-0.06	3
2024-12-19	2024-12-24	-0.06	6