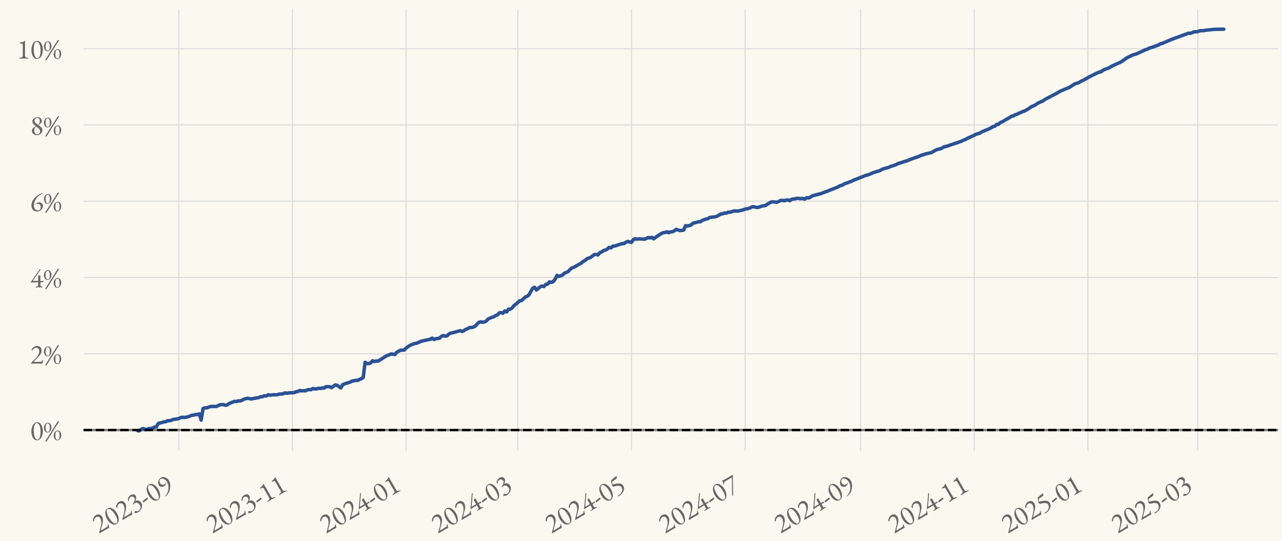
Flow Finance

10 Aug, 2023 - 15 Mar, 2025

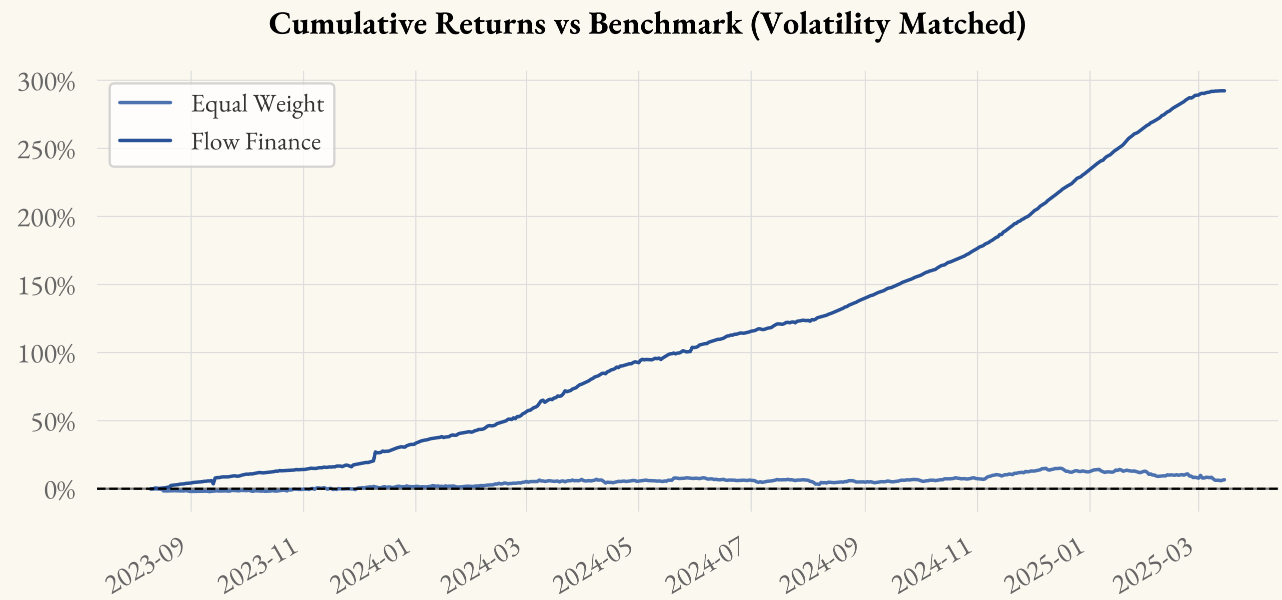
Out-of-Sample Performance Tear Sheets

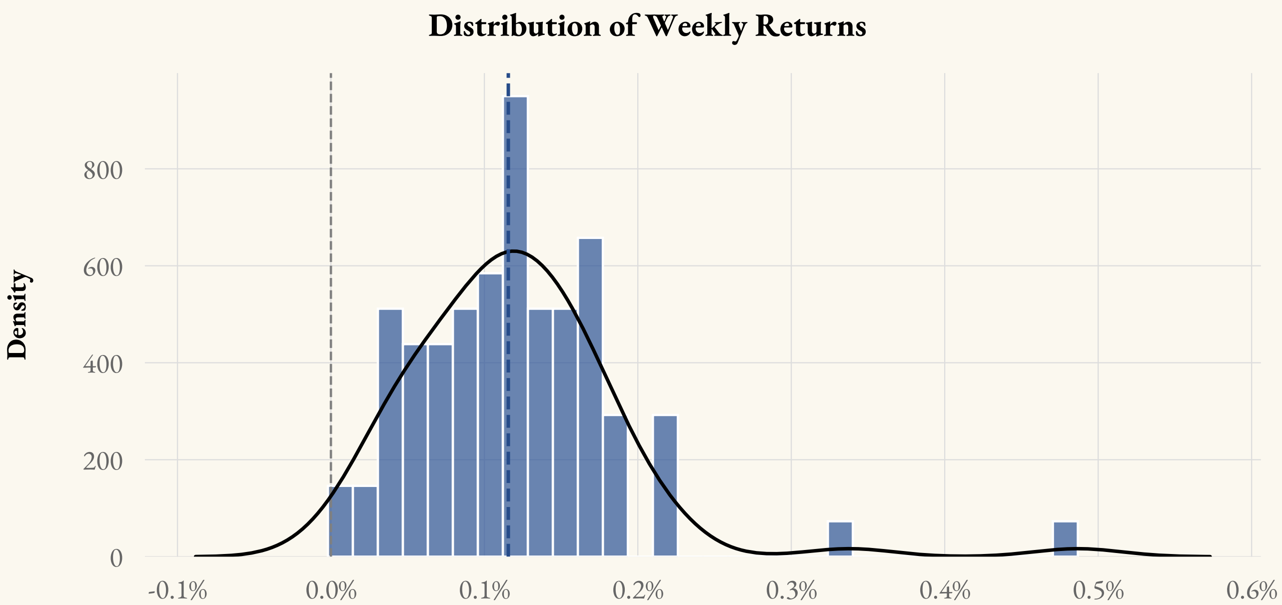
Cumulative Returns

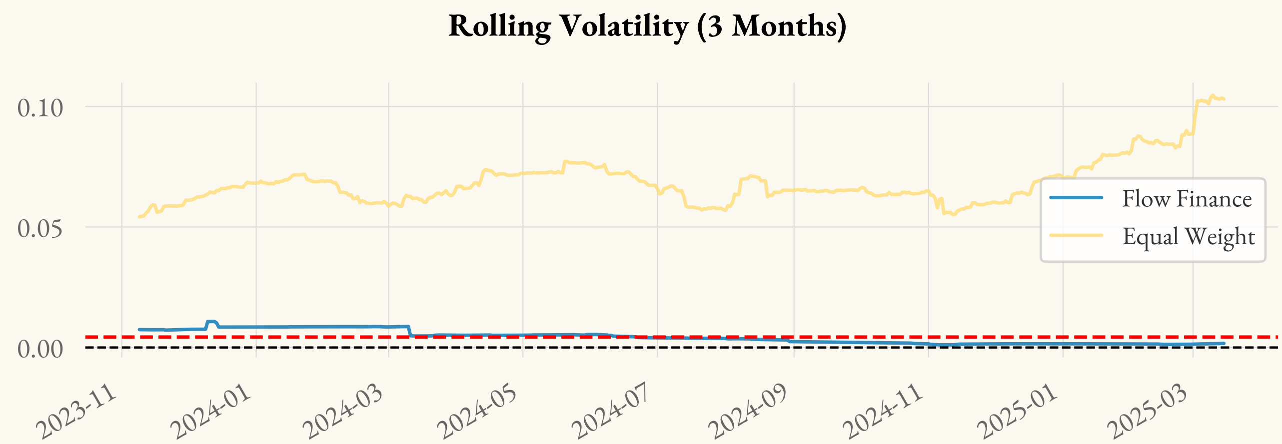


Flow Finance - Weekly Returns (%)

	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	0.05	0.17	0.08	0.06	0.19	0.08	0.07	0.09
2023-Q4	0.03	0.07	0.06	0.04	0.04	0.04	0.07	0.08	0.12	0.43	0.16	0.12	0.00
2024-Q1	0.18	0.10	0.10	0.10	0.11	0.13	0.17	0.16	0.22	0.34	0.08	0.21	0.21
2024-Q2	0.21	0.15	0.16	0.10	0.08	0.04	0.12	0.06	0.13	0.13	0.09	0.10	0.06
2024-Q3	0.06	0.11	0.07	0.04	0.02	0.11	0.12	0.15	0.13	0.12	0.11	0.13	0.11
2024-Q4	0.12	0.12	0.11	0.11	0.15	0.14	0.17	0.16	0.16	0.16	0.18	0.14	0.21
2025-Q1	0.16	0.15	0.17	0.14	0.13	0.12	0.12	0.10	0.06	0.03	0.00	0.00	0.00

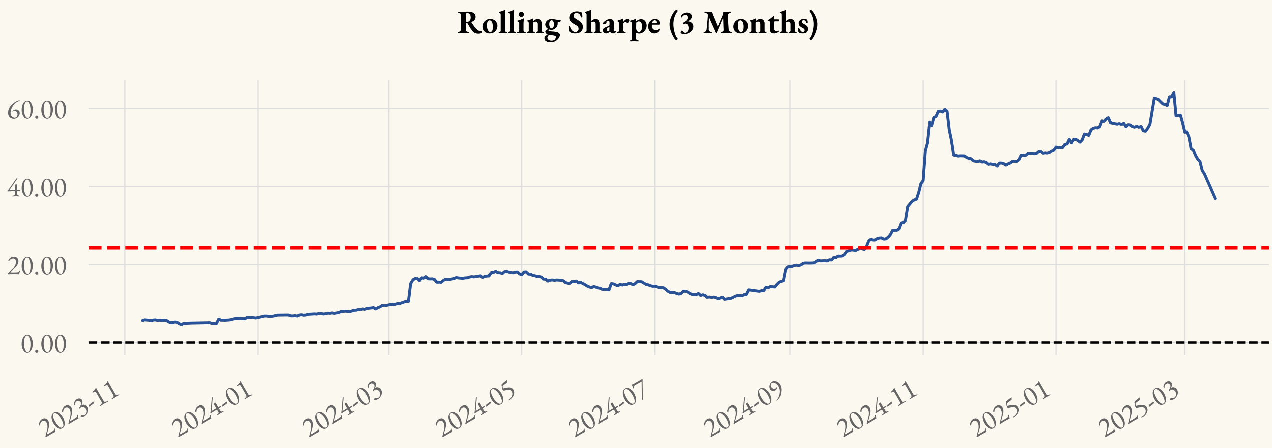


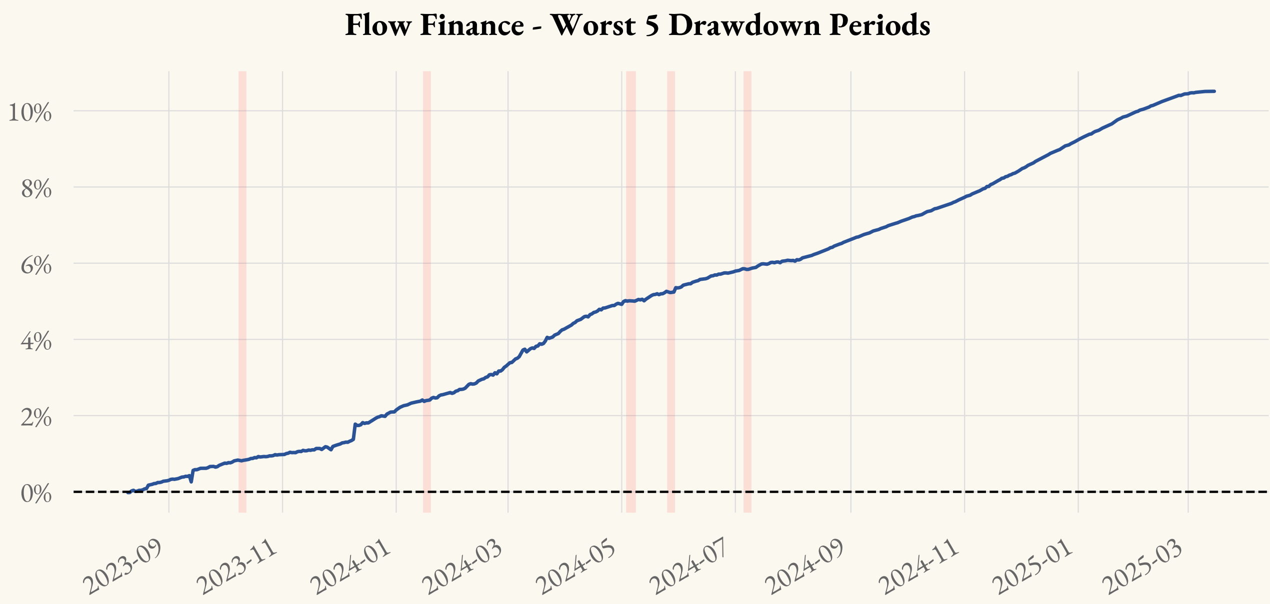


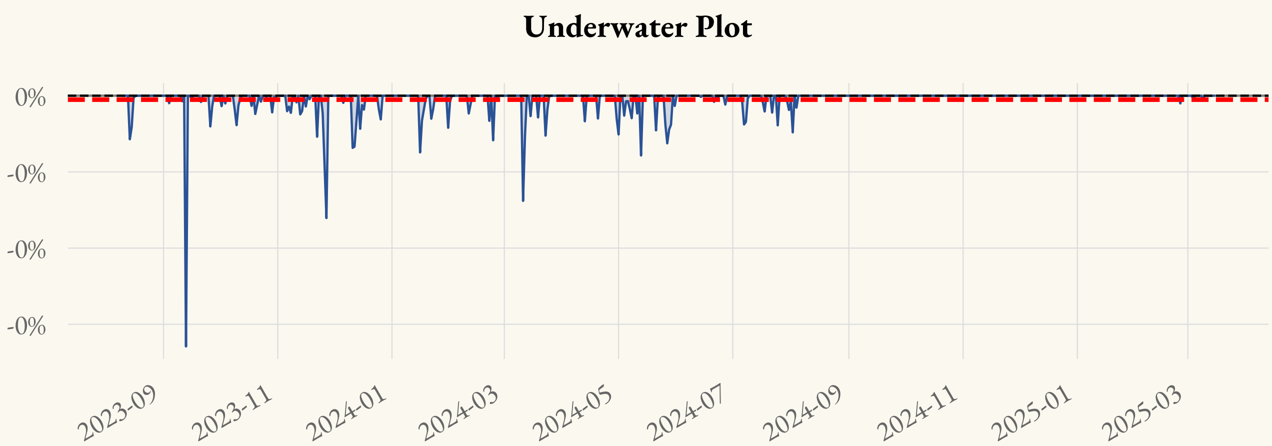


Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.







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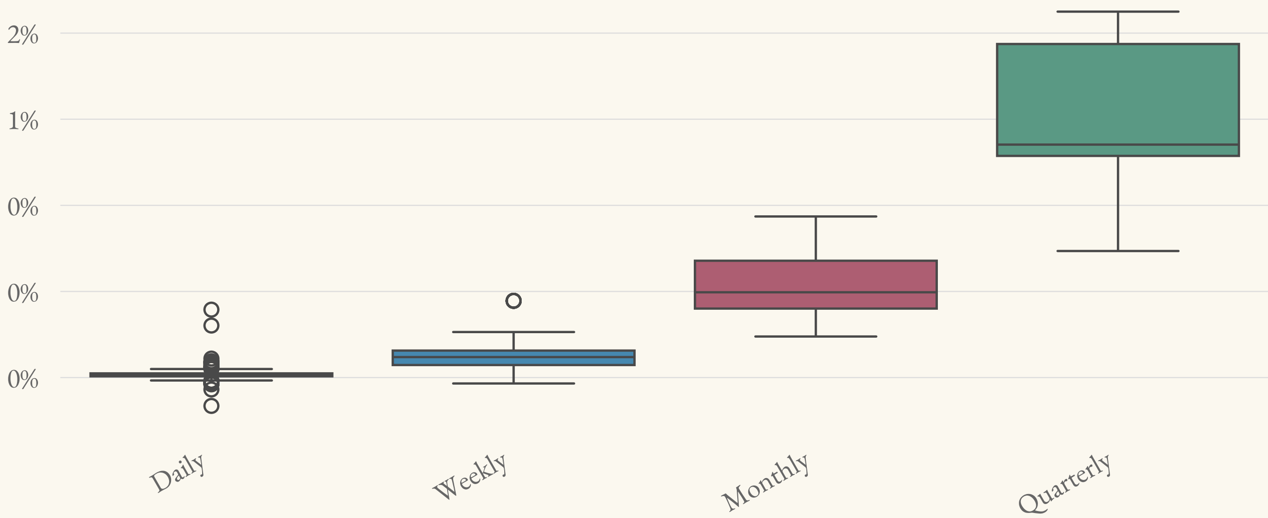
Flow Finance - Return Quantiles



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Key Performance Indicators (KPIs) and Metrics

Metric	Equal Weight	Flow Finance
Sharpe	0.59	11.88
Volatility (ann.)	7.25%	0.53%
Max Drawdown	-8.0%	-0.16%
Daily Value-at-Risk	-0.61%	-0.03%
CAGR %	2.79%	4.42%
Expected Daily	0.01%	0.02%
Expected Monthly	0.32%	0.5%
MTD	-1.36%	0.06%
3M	-7.16%	1.57%
6M	0.99%	3.42%
1Y	0.75%	6.49%
Longest DD Days	136	5
Avg. Drawdown	-1.0%	-0.02%
Avg. Drawdown Days	15	2

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2023-09-13	2023-09-13	-0.16	1
2023-11-25	2023-11-27	-0.08	3
2024-03-11	2024-03-12	-0.07	2
2024-05-13	2024-05-13	-0.04	1
2024-01-16	2024-01-19	-0.04	4