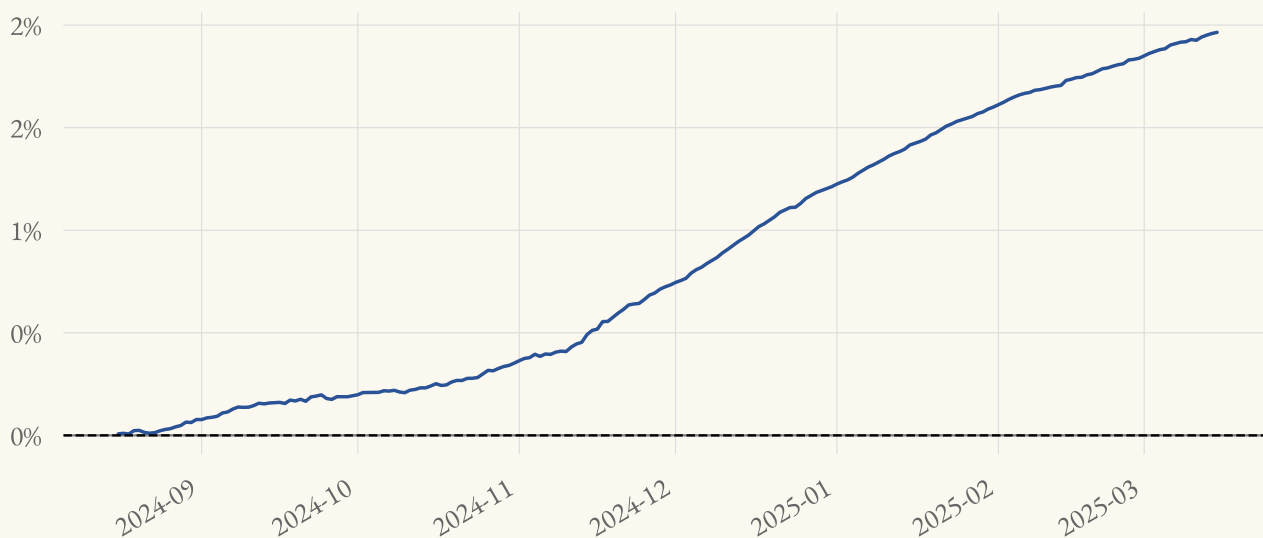


16 Aug, 2024 - 15 Mar, 2025

Out-of-Sample Performance Tear Sheets

Cumulative Returns



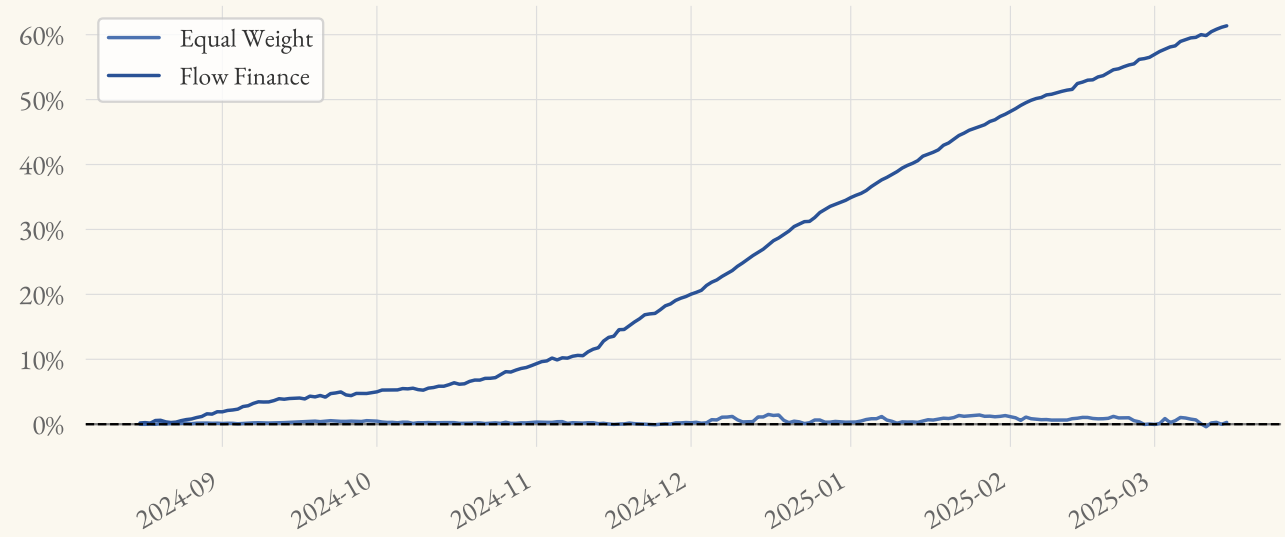
Flow Finance - Weekly Returns (%)

2024-Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.05	0.06	0.02	0.03	0.00
2024-Q4	0.03	0.01	0.04	0.05	0.06	0.03	0.15	0.09	0.10	0.11	0.12	0.12	0.11
2025-Q1	0.09	0.09	0.09	0.08	0.08	0.05	0.06	0.05	0.07	0.04	0.04	0.00	0.00
	1	2	3	4	5	6	7	8	9	10	11	12	13

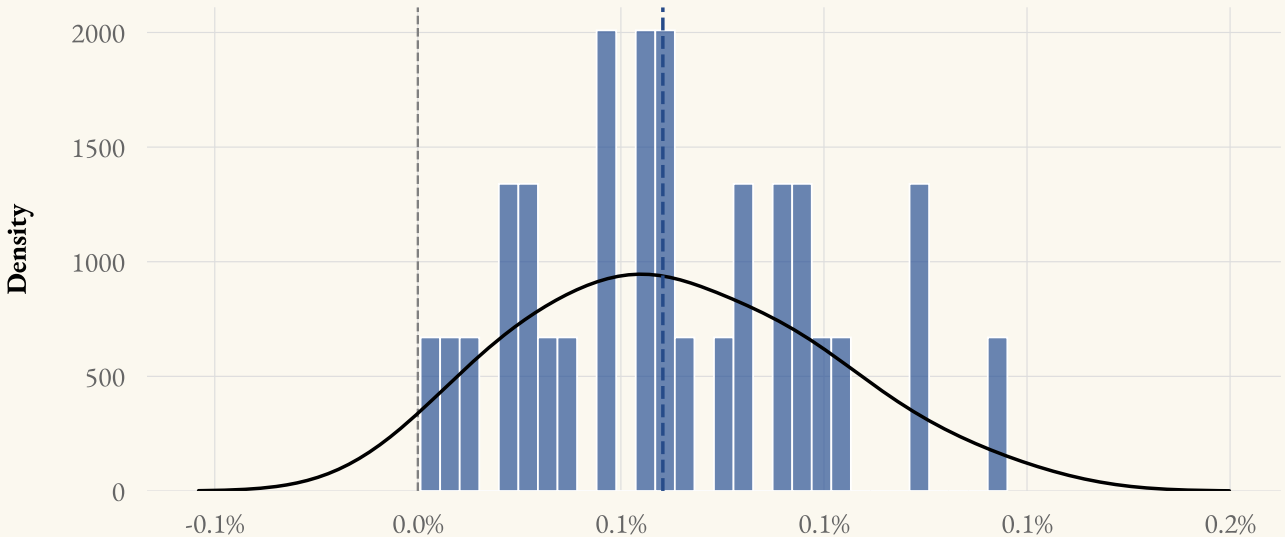
Disclaimer: Past performance may not be indicative of future results.

Private and Confidential.

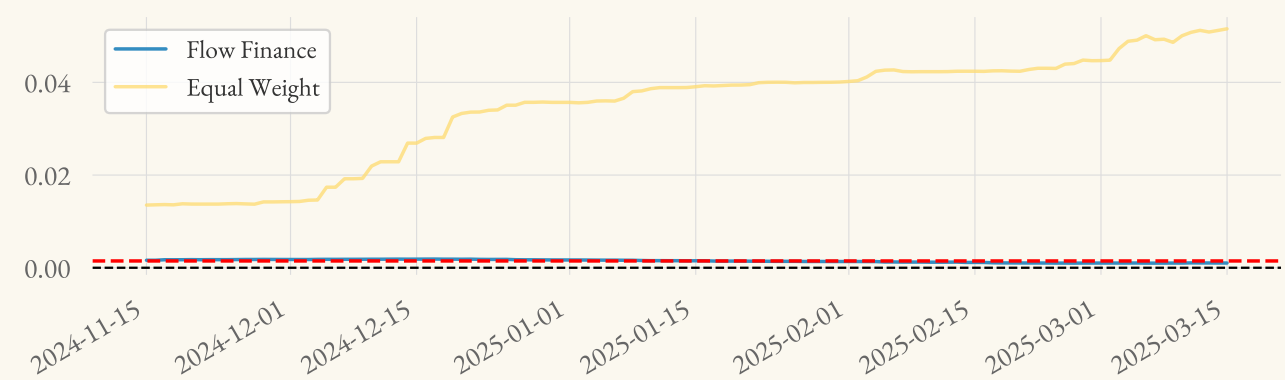
Cumulative Returns vs Benchmark (Volatility Matched)



Distribution of Weekly Returns



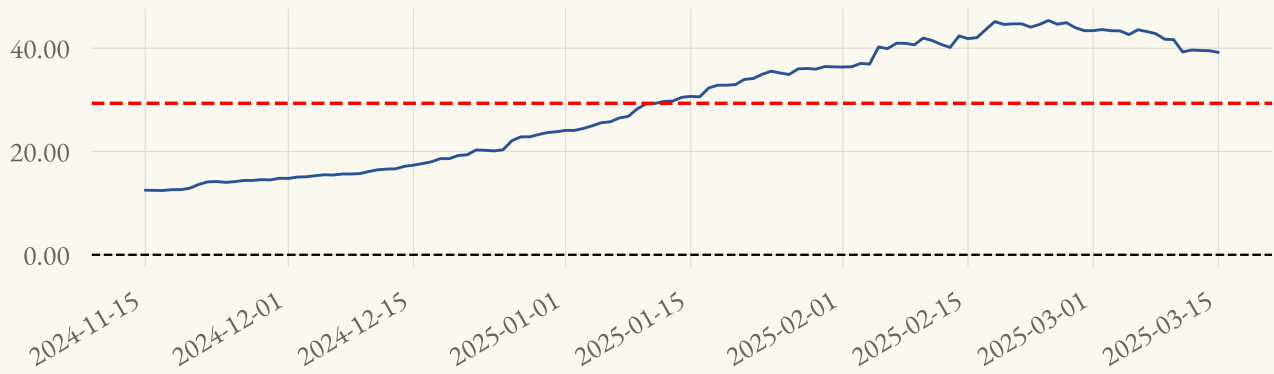
Rolling Volatility (3 Months)



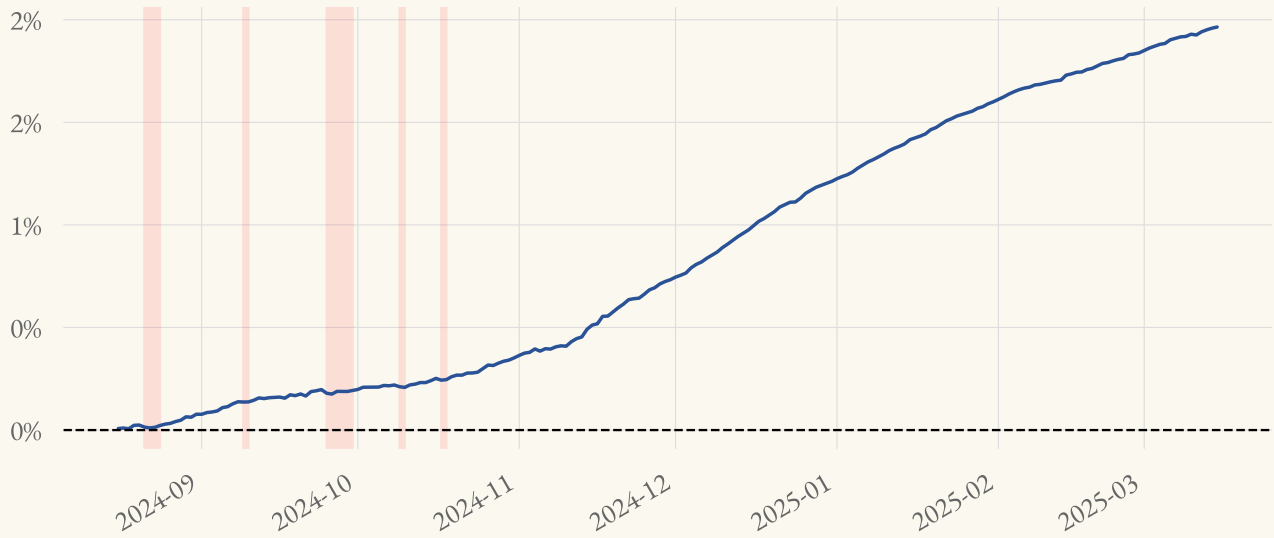
Disclaimer: Past performance may not be indicative of future results.

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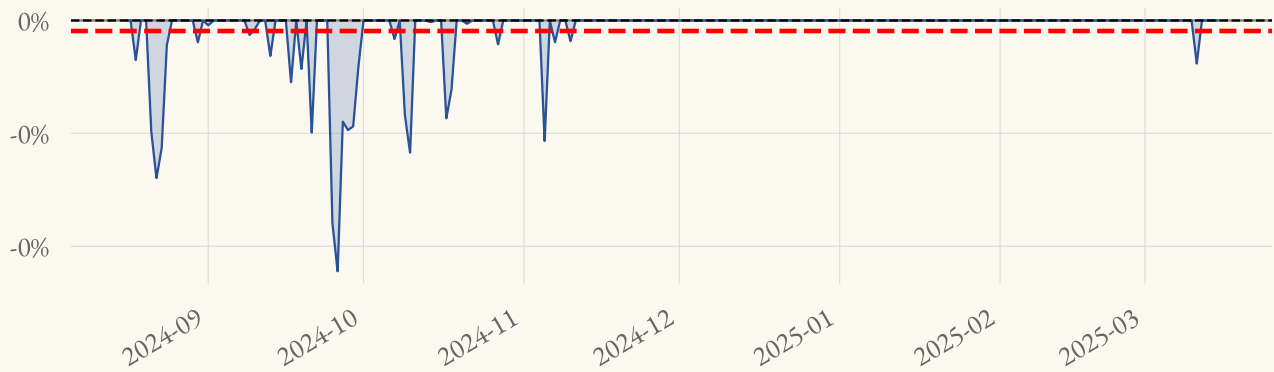
Rolling Sharpe (3 Months)



Flow Finance - Worst 5 Drawdown Periods



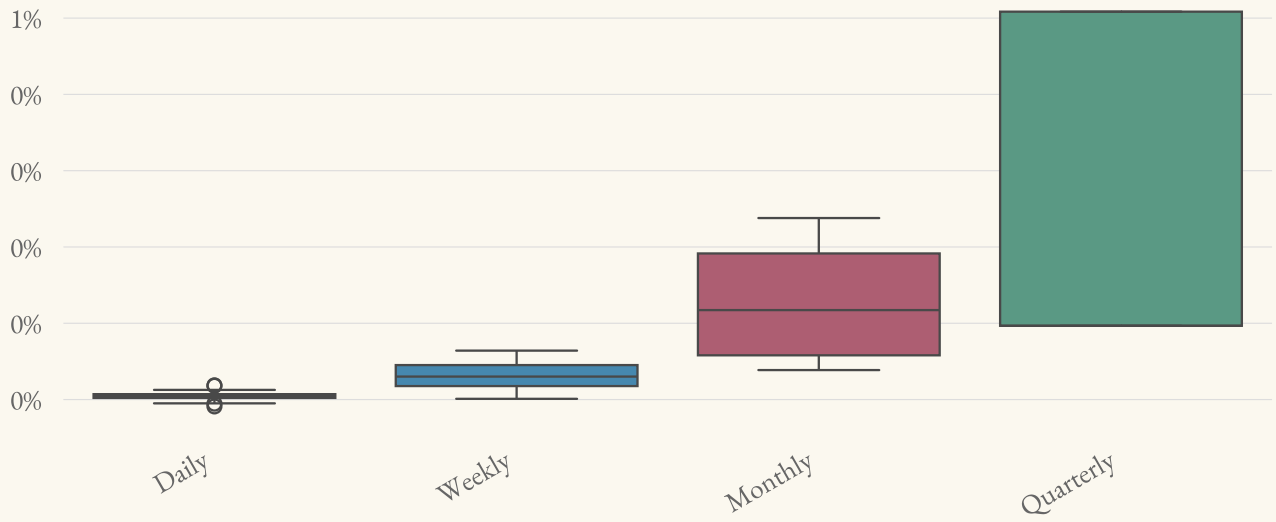
Underwater Plot



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	0.15	22.19
Volatility (ann.)	3.72%	0.15%
Max Drawdown	-1.88%	-0.02%
Daily Value-at-Risk	-0.32%	-0.0%
CAGR %	0.34%	2.35%
Expected Daily	0.0%	0.01%
Expected Monthly	0.04%	0.24%
MTD	0.25%	0.12%
3M	-0.83%	1.0%
6M	0.0%	1.8%
1Y	0.28%	1.96%
Longest DD Days	89	6
Avg. Drawdown	-0.32%	-0.01%
Avg. Drawdown Days	16	2

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Worst 5 Drawdowns

Started	Recovered	Drawdown	Days
2024-09-25	2024-09-30	-0.02	6
2024-08-21	2024-08-24	-0.01	4
2024-10-09	2024-10-10	-0.01	2
2024-11-05	2024-11-05	-0.01	1
2024-09-21	2024-09-21	-0.01	1

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