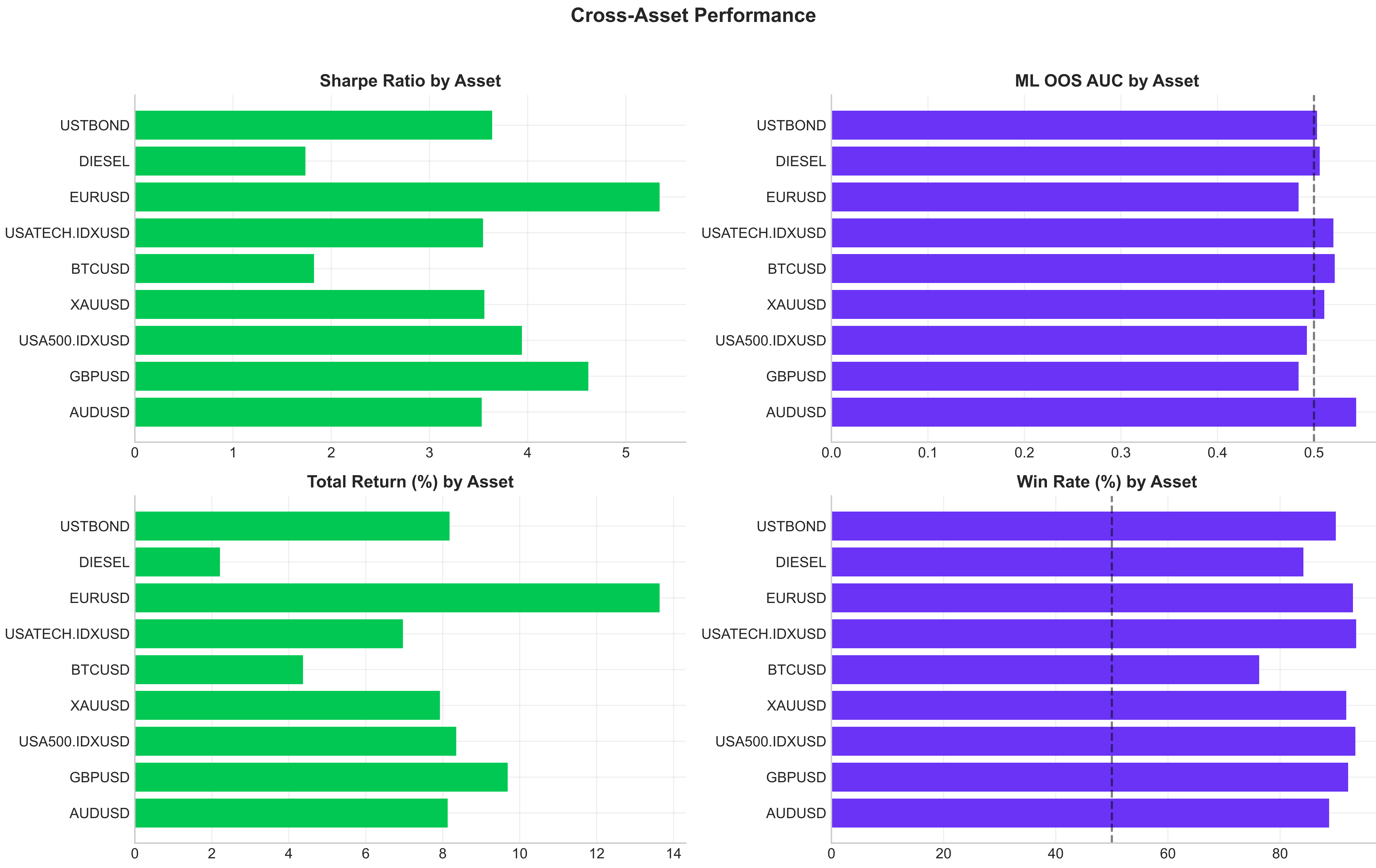
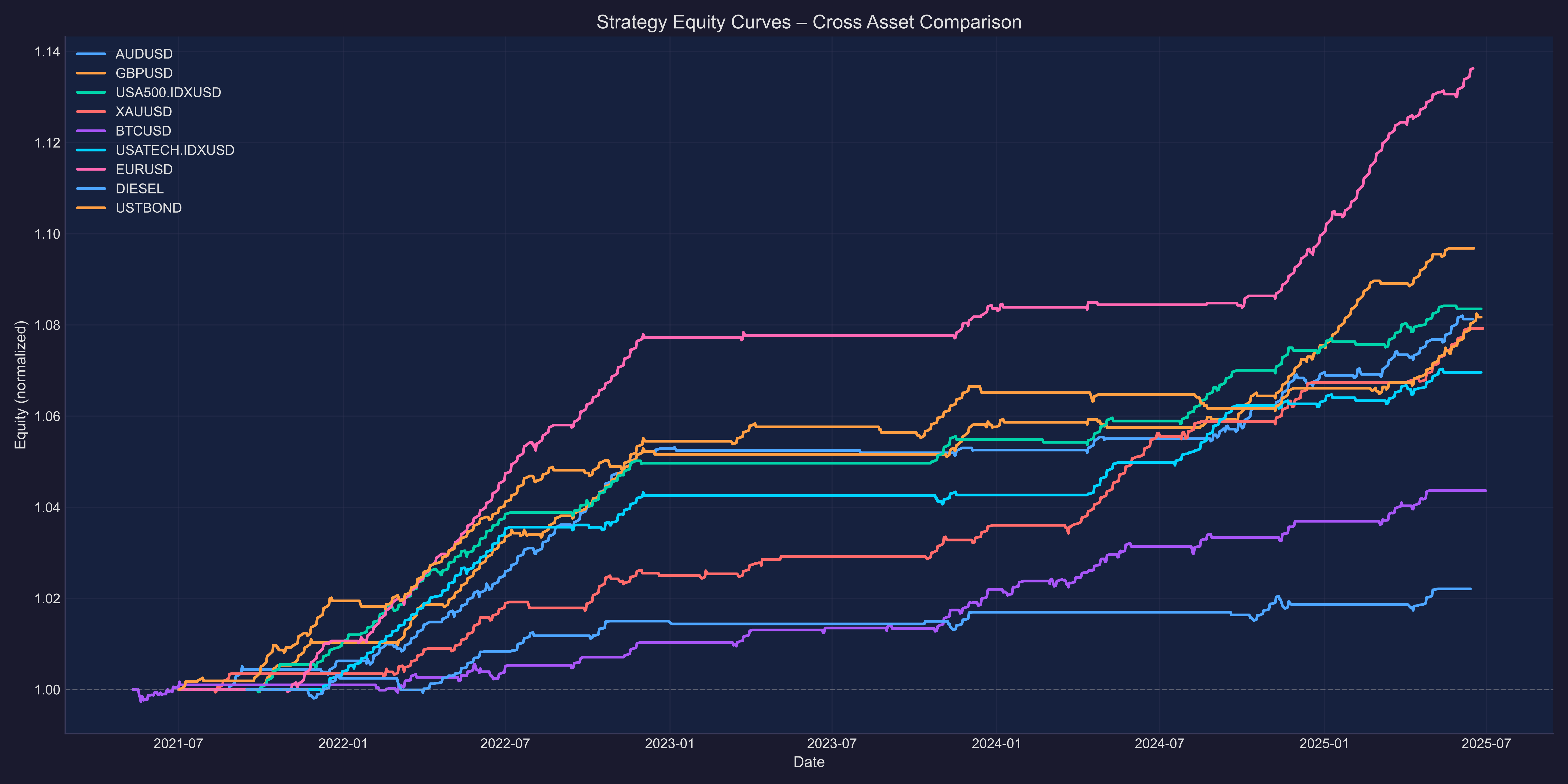
Portfolio Performance Summary

Scientific Options Framework v4.2 — All Assets

Asset	Return	Sharpe	Sortino	MaxDD	WinRate	OOS_AUC	SharpeSig
AUDUSD	+8.13%	3.5312	15.9628	-0.24%	88.7%	0.5436	□
GBPUSD	+9.68%	4.6170	15.7619	-0.18%	92.1%	0.4841	□
USA500.IDXUSD	+8.35%	3.9418	6.0465	-0.18%	93.4%	0.4926	□
XAUUSD	+7.92%	3.5583	21.4134	-0.18%	91.8%	0.5106	□
BTCUSD	+4.37%	1.8238	1.4280	-0.33%	76.3%	0.5215	□
USATECH.IDXUSD	+6.96%	3.5439	3.9566	-0.25%	93.5%	0.5201	□
EURUSD	+13.63%	5.3423	18.9294	-0.16%	93.0%	0.4841	□
DIESEL	+2.21%	1.7374	1.3855	-0.39%	84.2%	0.5059	□
USTBOND	+8.17%	3.6372	17.8629	-0.50%	89.9%	0.5031	□



Cross-Asset Performance
Sharpe Ratio by Asset
ML OOS AUC by Asset
Total Return (%) by Asset
Win Rate (%) by Asset
USTBOND
DIESEL
EURUSD
USATECH.IDXUSD
BTCUSD
XAUUSD
USA500.IDXUSD
GBPUSD
AUDUSD
0 1 2 3 4 5
0.0 0.1 0.2 0.3 0.4 0.5
0 2 4 6 8 10 12 14
0 20 40 60 80



Strategy Equity Curves – Cross Asset Comparison
AUDUSD
GBPUSD
USA500.IDXUSD
XAUUSD
BTCUSD
USATECH.IDXUSD
EURUSD
DIESEL
USTBOND
Equity (normalized)
1.14
1.12
1.10
1.08
1.06
1.04
1.02
1.00
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
Date