PERFORMANCE REPORT

Live performance and drawdown analysis from Jan. 2024

29 Jan 2024 · 26 Jun 2026 · 2,010 trades · 2.4 years

LIVE · 29 JAN 2024 → 26 JUN 2026 · 2,010 TRADES

LIVE KEY PERFORMANCE INDICATORS

TOTAL P&L (NET)	RET / DD	SHARPE RATIO	MAX DRAWDOWN	WIN RATE
$779,670	13.19	3.12	-$59,120	43.63%
	2.4 years	Sortino: 7.08	5 neg. months	PF: 1.48

LIVE DETAILED METRICS

OVERALL PERFORMANCE	
Total P&L (USD)	$779,670
Total P&L Gross	$819,870
Transaction Fees (est.)	-$40,200
Sharpe Ratio	3.12
Sortino Ratio	7.08
Calmar Ratio	7.29
Omega Ratio	1.87
Gain / Pain	0.87
Serenity Index	18.59
Recovery Factor	13.19
Ret / DD	13.19
PERIODIC RETURNS	
Avg Monthly P&L	$27,329
Best Month	130.56%
Worst Month	-23.13%
Best Day	59.60%
Worst Day	-18.34%
Positive Months	80.0%
Best Year	357.39%
Worst Year	132.44%
Positive Years	100.0%

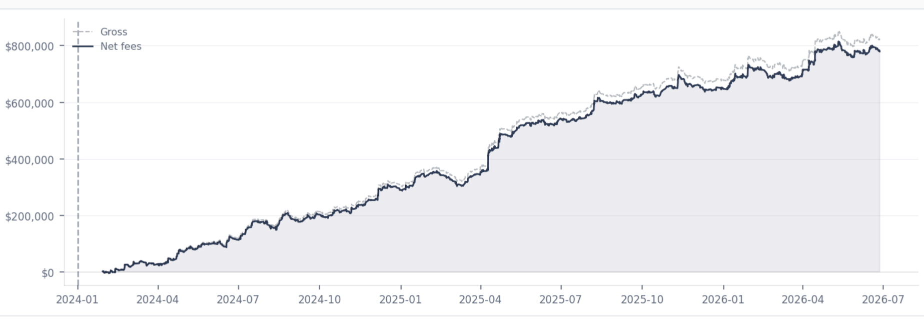
RISK	
Max Drawdown %	-44.44%
Max Drawdown USD	-$59,120
Volatility (ann.)	99.81%
VaR 95%	-6.28%
CVaR 95%	-8.77%
Ulcer Index	0.1681
% Time in DD	87.0%
DISTRIBUTION	
Skewness	2.34
Excess Kurtosis (N=0)	14.03
TRADES	
Nb Trades	2010
Fee / Trade (est.)	$20.00 round-turn
Win Rate	43.63%
Profit Factor	1.48
Expectancy (USD)	$408
R Expectancy	0.24 R
Payoff Ratio	1.71
Best Trade	$29,990
Worst Trade	$-6,110
Avg Win	$2,900
Avg Loss	$-1,691
Max Consec. Wins	8
Max Consec. Losses	11
Kelly %	14.91%

1M	3M	6M	YTD	1Y	ITD
+17.73%	+92.31%	+126.86%	+132.44%	+257.77%	**+779.67%**

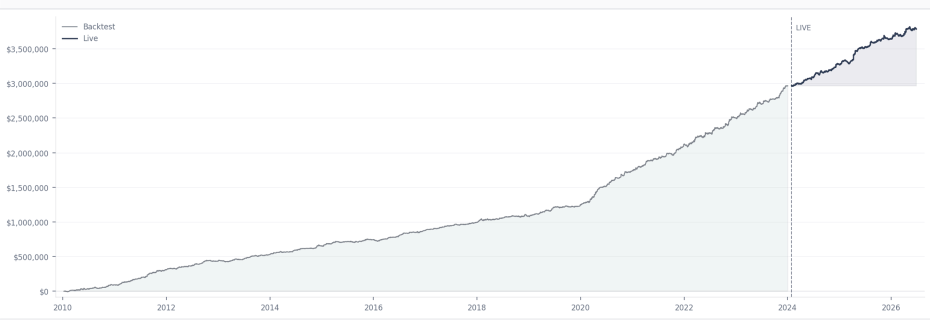
NOV 25	DEC 25	JAN 26	FEB 26	MAR 26	APR 26	MAY 26	JUN 26	TOTAL
$2,880	$-10,995	$77,820	$-21,775	$17,240	$75,445	$-6,960	$515	**$134,170**

EQUITY CURVE

CUMULATIVE P&L (USD) · LIVE

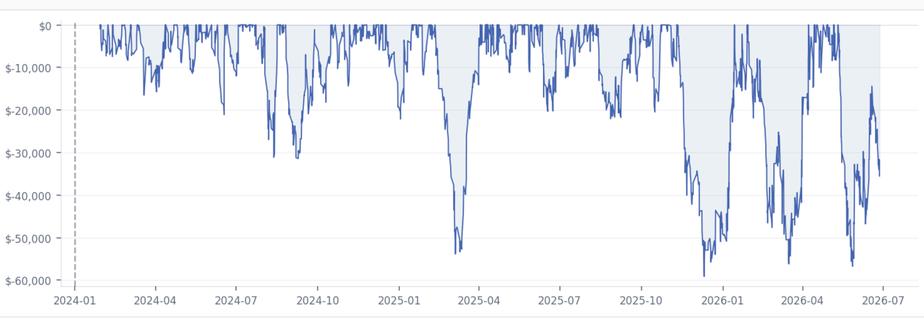


DEVELOPMENT PERIOD + LIVE P&L

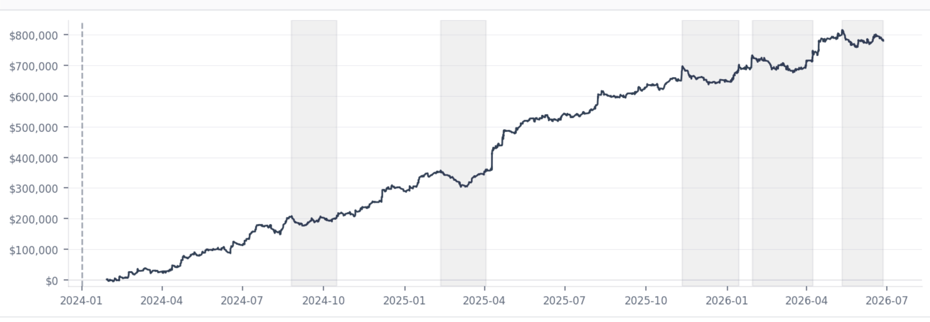


DRAWDOWN ANALYSIS

DRAWDOWN (USD)



WORST 5 DRAWDOWN PERIODS (USD)



ROLLING METRICS · 126 TRADING DAYS (~6 MONTHS)

ROLLING SHARPE (126D)

ROLLING VOLATILITY ANN. (126D)

MONTHLY RETURNS (USD) · 1 STANDARD CONTRACT

MONTHLY RETURNS HEATMAP

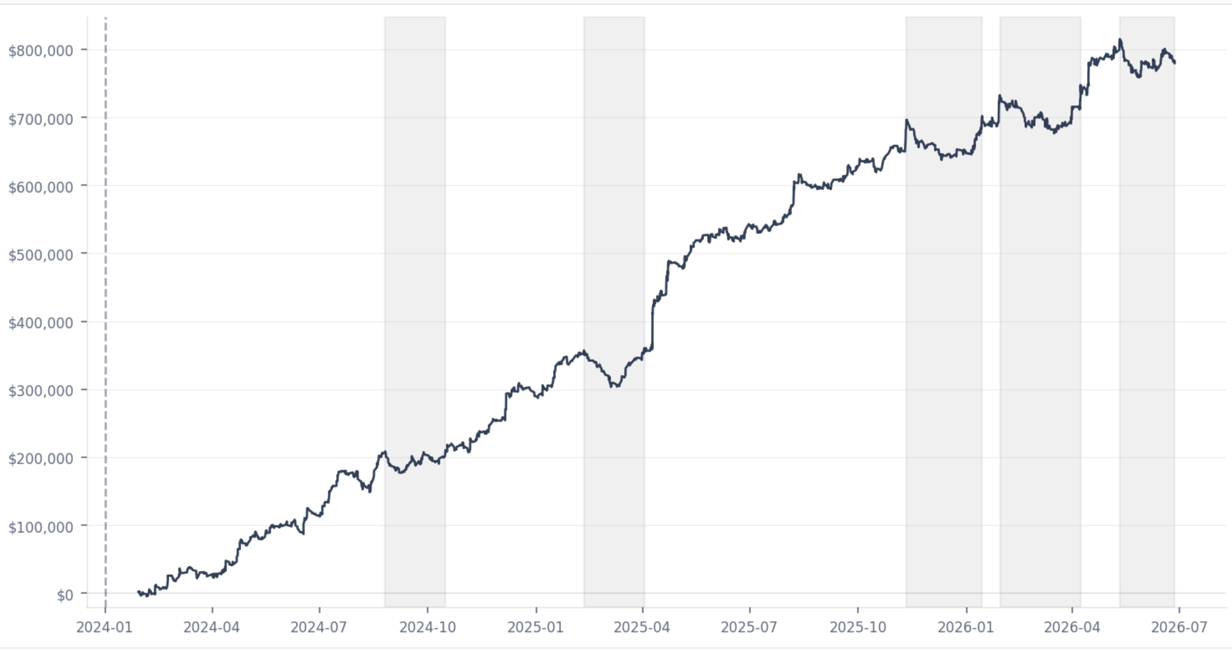
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	$-3,425	$22,315	$8,750	$46,105	$29,795	$16,715	$63,550	$12,695	$18,190	$10,260	$41,830	$37,190	**$303,970**
2025	$53,945	$-20,050	$33,515	$133,120	$41,375	$19,235	$14,480	$43,460	$30,705	$31,945	$2,880	$-10,995	**$373,615**
2026	$77,820	$-21,775	$17,240	$75,445	$-6,960	$515							**$142,285**

RETURN DISTRIBUTION

DAILY RETURN DISTRIBUTION

WORST 10 DRAWDOWN PERIODS

DRAWDOWN PERIODS (USD)

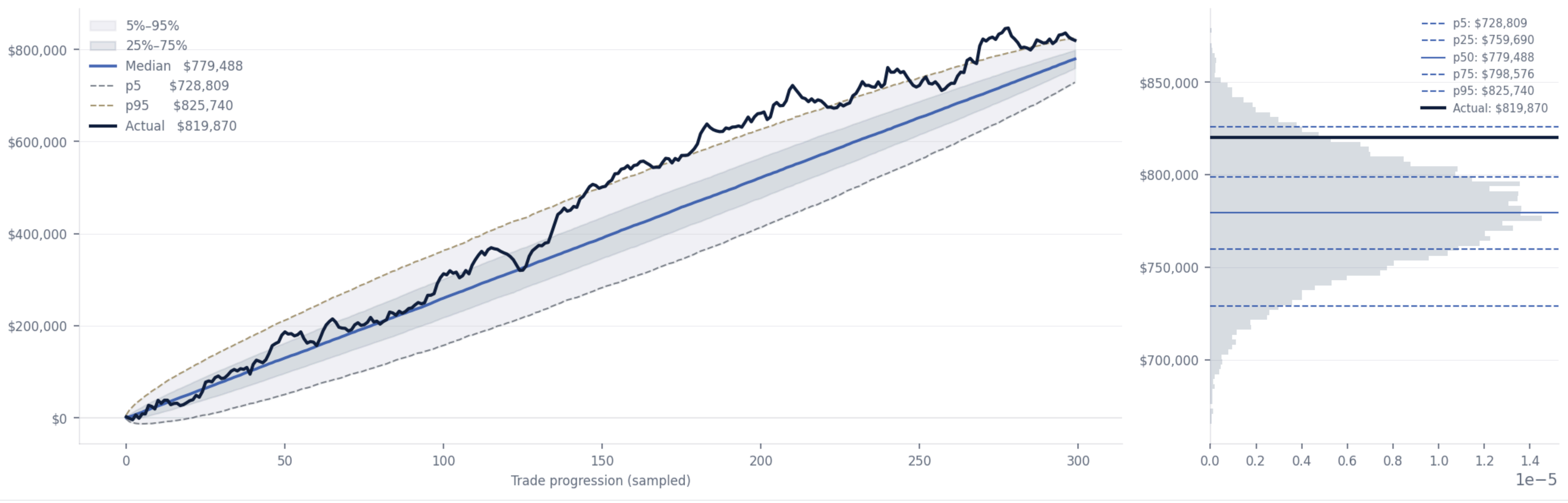


10 WORST PERIODS

STARTED	RECOVERED	DRAWDOWN	DURATION
11 Nov 2025	13 Jan 2026	-$59,120	63d
11 May 2026	*In progress*	-$56,740	46d
29 Jan 2026	07 Apr 2026	-$56,185	68d
10 Feb 2025	02 Apr 2025	-$53,835	51d
25 Aug 2024	15 Oct 2024	-$31,420	51d
19 Jul 2024	16 Aug 2024	-$31,130	27d
17 Dec 2024	15 Jan 2025	-$22,095	29d
11 Aug 2025	22 Sep 2025	-$22,050	41d
09 Jun 2024	18 Jun 2024	-$21,100	8d
13 Oct 2025	23 Oct 2025	-$20,455	9d

MONTE CARLO · 10,000 SIMULATIONS · 5% TRADES SKIPPED

MONTE CARLO SIMULATIONS



PROBABILITY OF PROFIT	P5 · PESSIMISTIC	P50 · MEDIAN	P95 · OPTIMISTIC
100.0%	$728,809	$779,488	$825,740
	5th percentile	50th percentile	95th percentile

CONFIDENCE LEVEL	NET PROFIT	% NET PROFIT	NB TRADES	MAX DD	MAX % DD	RET/DD	R EXP	AVG ANNUAL %	MAX CONSEC. LOSSES
Original	$779,670	779.7%	2010	$59,120	44.4%	13.19	0.24 R	324.0%	11
50	$779,488	779.5%	1910	$41,522	31.2%	18.77	0.24 R	323.9%	10
60	$772,139	772.1%	1910	$43,877	33.0%	17.60	0.24 R	320.8%	11
70	$764,150	764.1%	1910	$46,852	35.2%	16.31	0.24 R	317.5%	11
80	$754,954	755.0%	1910	$50,566	38.0%	14.93	0.23 R	313.7%	12
90	$741,235	741.2%	1910	$56,760	42.7%	13.06	0.23 R	308.0%	13
92	$737,044	737.0%	1910	$58,502	44.0%	12.60	0.23 R	306.3%	13
95	$728,809	728.8%	1910	$61,977	46.6%	11.76	0.23 R	302.8%	14
97	$721,469	721.5%	1910	$66,391	49.9%	10.87	0.22 R	299.8%	15
98	$715,765	715.8%	1910	$69,715	52.4%	10.27	0.22 R	297.4%	15
99	$706,090	706.1%	1910	$75,161	56.5%	9.39	0.22 R	293.4%	16
100	$665,345	665.3%	1910	$118,110	88.8%	5.63	0.21 R	276.5%	24

For each confidence level, profit = (100-CL)th percentile, max DD = CL-th percentile across 10,000 simulations. 5% of trades randomly skipped per simulation. Returns computed on arithmetic basis (fixed-capital).

This report is provided for informational purposes only and does not constitute investment advice. Past performance is not indicative of future results. All figures are based on backtested or live trading data and may include estimates. Transaction fees are approximate. Results may differ materially from actual trading outcomes due to slippage, liquidity constraints, and other market factors. For institutional use only — not for public distribution.