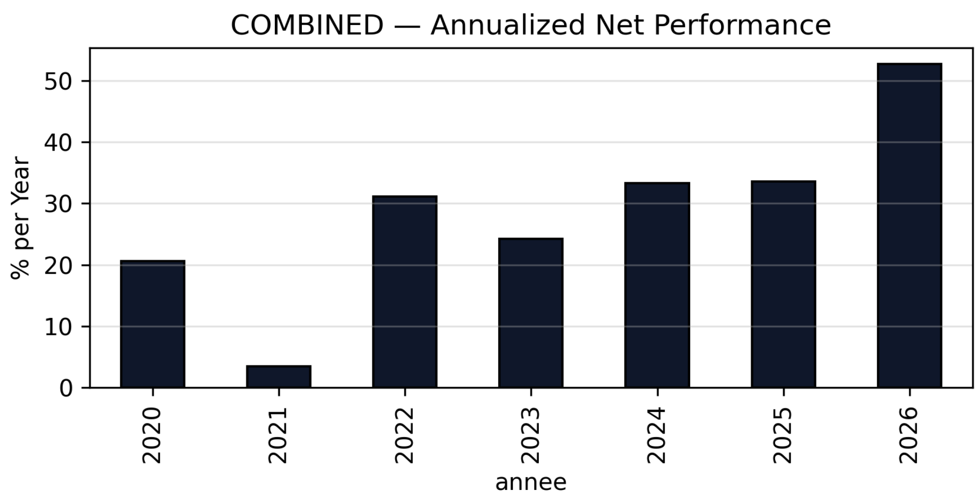
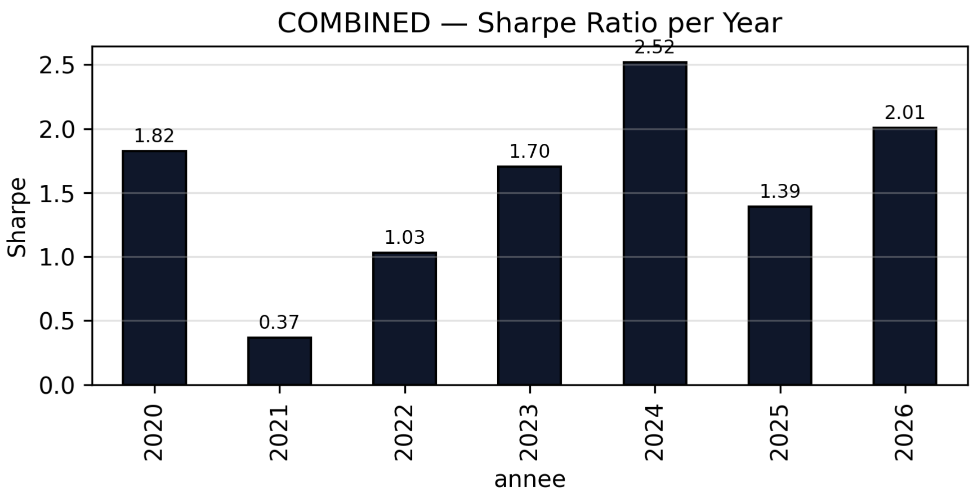
Mana Investment — DayTrading A103 (Combined ES+GC)

Strategy ID: A103
Fully automated composite portfolio combining ES and GC strategies on a flat notional base.
All returns computed on a fixed notional base (400,000 USD, no compounding).
Generated: 2026-04-01

Metric	Value
CAGR (%)	25.8
Sharpe Ratio (annualized)	1.37
Volatility (annualized %)	18.78
Correlation (75% S&P 500 + 25% Gold (synthetic))	0.18
Beta vs 75% S&P 500 + 25% Gold (synthetic)	0.36
Max Drawdown (Calendar-Year %)	8.58
Max Drawdown (Global %)	9.46
Alpha Stability Index (%)	64.8
VaR (95%) monthly %	-5.56
Expected Shortfall (95%) monthly %	-6.58
Leverage	1.0
Months	71
Mean monthly (%)	2.1501

Attribution & Alpha Consistency

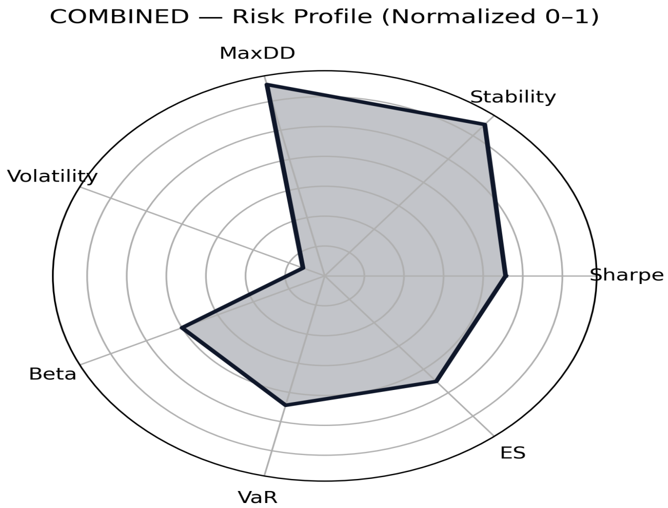


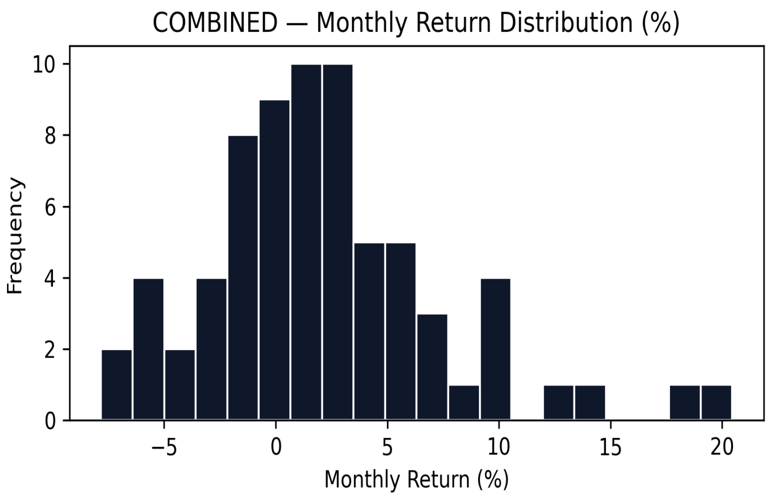


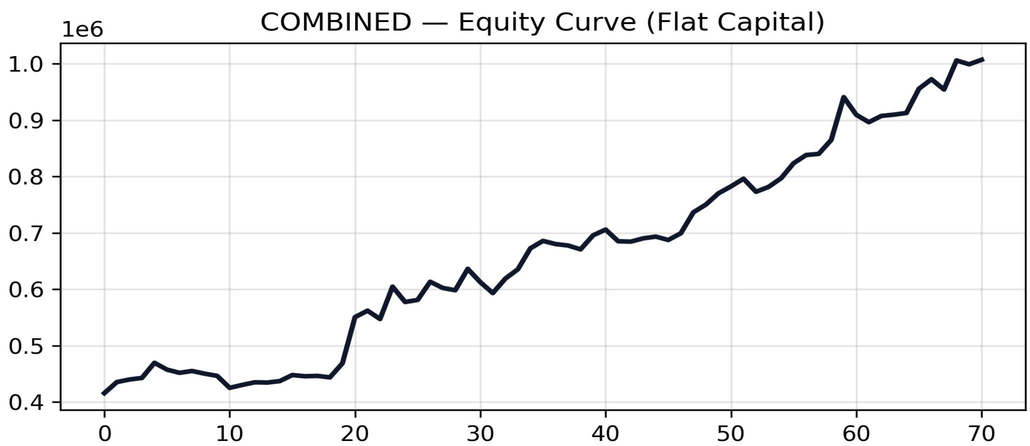
Monthly Returns by Year (%)

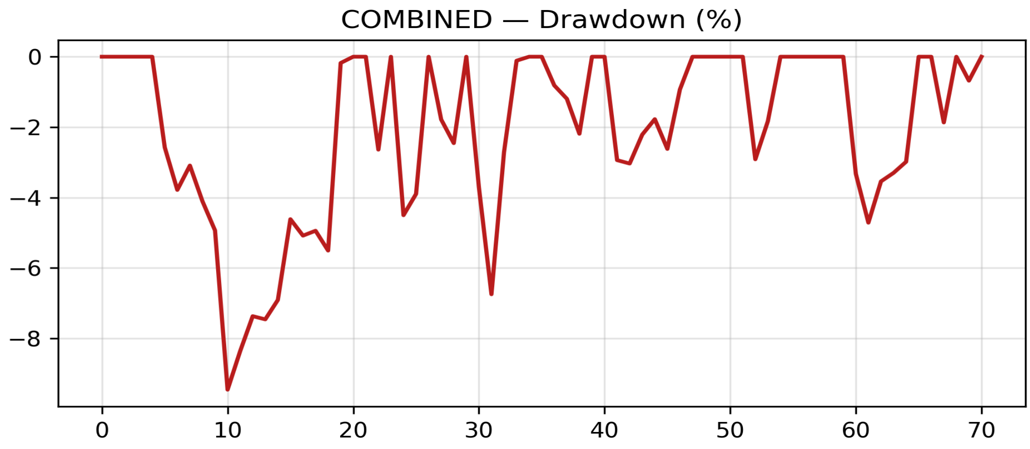
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2020					3.92	4.92	1.13	0.69	6.72	-3.02	-1.42	0.81	13.75
2021	-1.19	-0.97	-5.31	1.29	1.17	-0.11	0.65	2.69	-0.55	0.16	-0.66	6.26	3.42
2022	20.45	2.88	-3.71	14.36	-6.81	0.92	8.05	-2.74	-1.03	9.49	-5.89	-4.84	31.14
2023	6.42	4.14	9.31	3.27	-1.40	-0.65	-1.71	6.23	2.56	-5.19	-0.17	1.45	24.26
2024	0.78	-1.49	2.98	9.27	3.45	4.97	3.08	3.42	-5.80	2.16	3.83	6.68	33.33
2025	3.63	0.50	6.20	18.97	-7.83	-3.26	2.76	0.57	0.75	10.42	4.20	-3.32	33.58
2026	12.89	-1.71	2.01										13.18

Risk & Return Profile







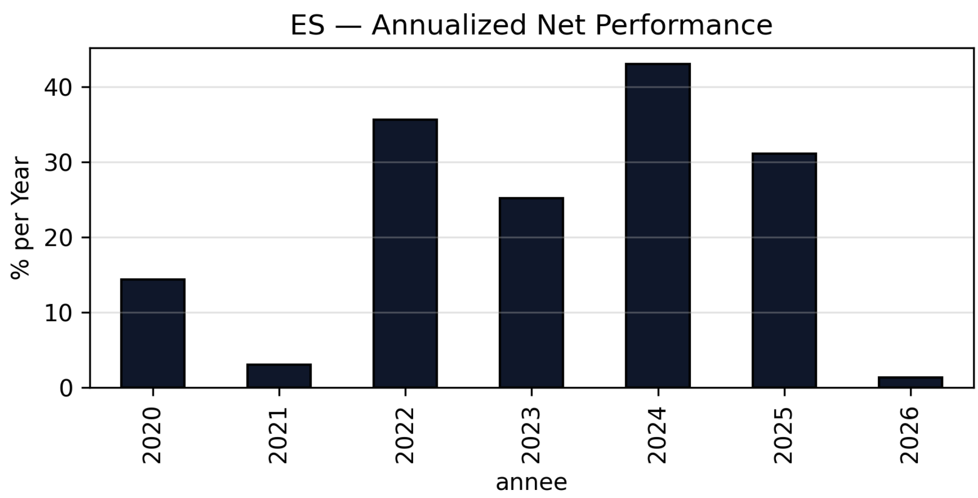

COMBINED — Drawdown (%)
0
−2
−4
−6
−8
0
10
20
30
40
50
60
70

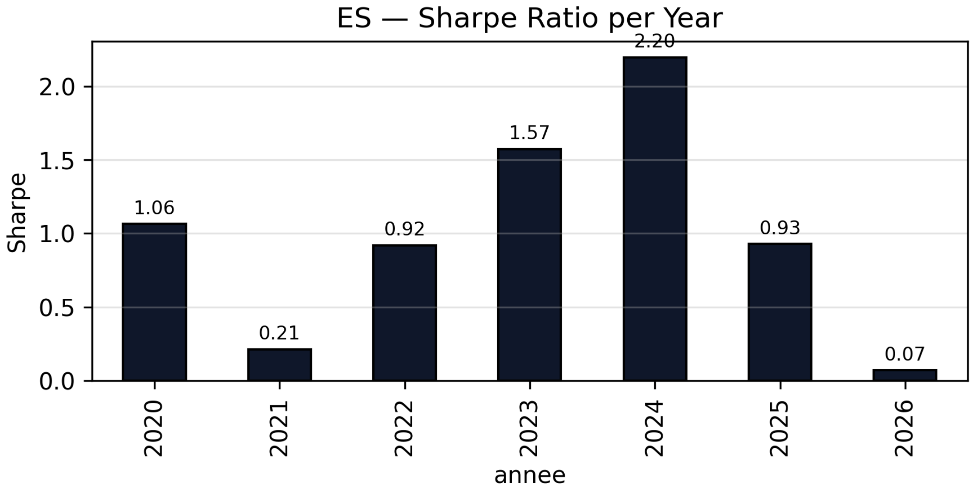
Mana Investment — DayTrading A103 — ES

Strategy ID: A103
Fully automated composite strategy combining three independent intraday sub-systems.
All returns computed on a fixed notional base (300,000 USD, no compounding).
Generated: 2026-04-01

Metric	Value
CAGR (%)	25.02
Sharpe Ratio (annualized)	1.03
Volatility (annualized %)	24.31
Correlation (S&P 500)	0.15
Beta vs S&P 500	0.3
Max Drawdown (Calendar-Year %)	14.84
Max Drawdown (Global %)	15.11
Alpha Stability Index (%)	63.4
VaR (95%) monthly %	-7.69
Expected Shortfall (95%) monthly %	-10.94
Leverage	1.0
Months	71
Mean monthly (%)	2.0848

Attribution & Alpha Consistency

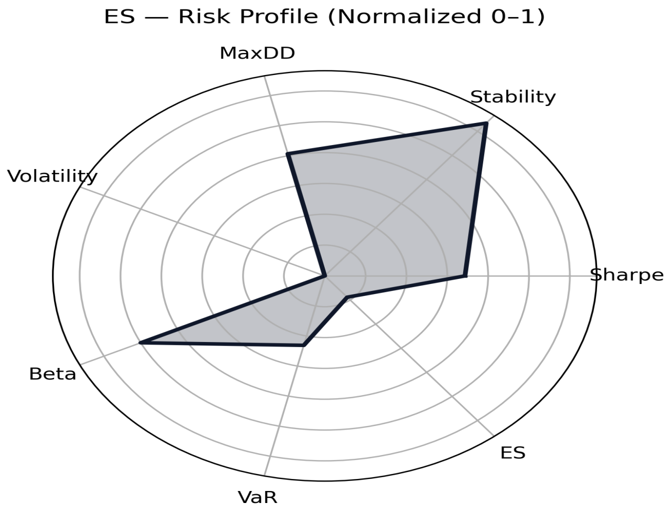


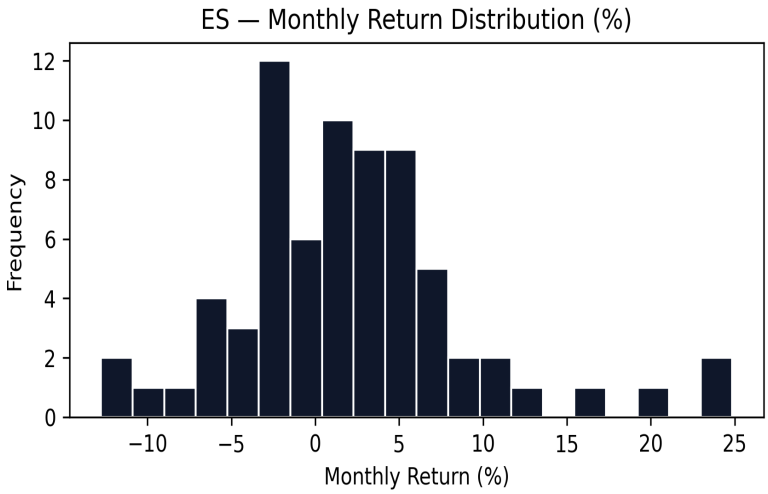


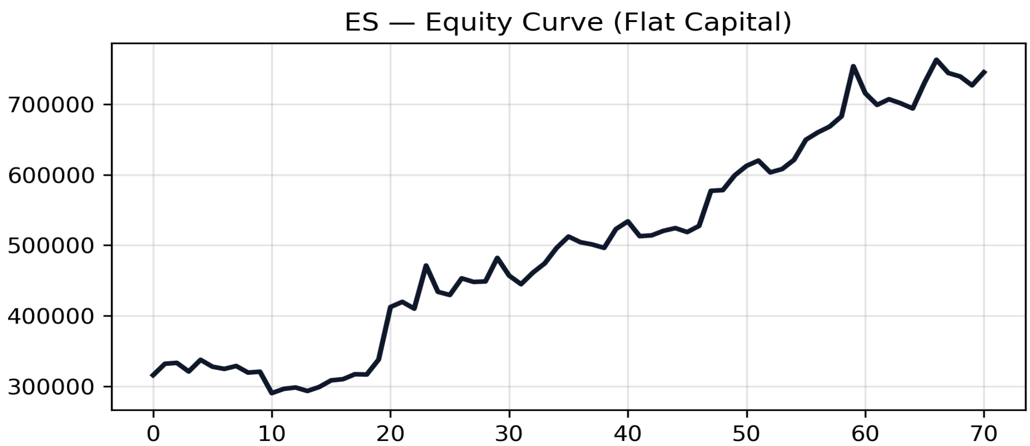
Monthly Returns by Year (%)

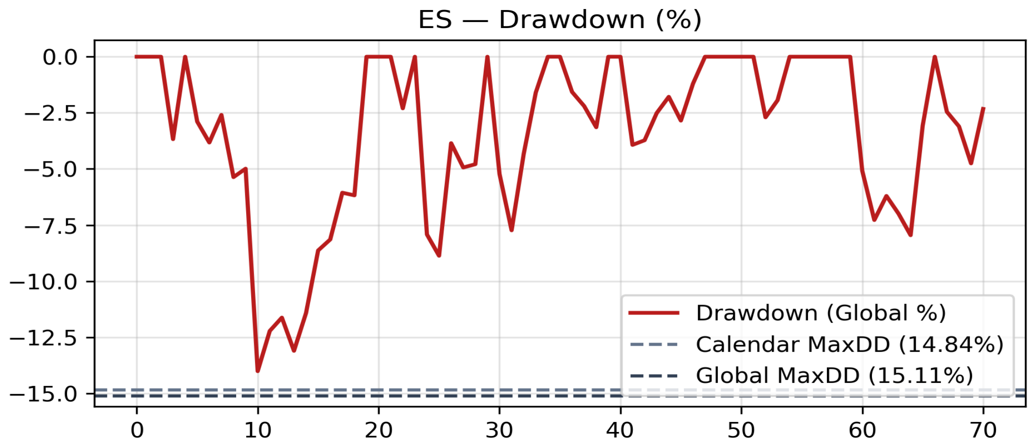
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2020					5.22	5.42	0.41	-4.08	5.53	-3.25	-1.05	1.39	9.58
2021	-3.12	0.43	-10.15	2.02	0.67	-1.67	1.90	3.13	0.55	2.34	-0.13	7.06	3.03
2022	24.86	2.45	-3.22	20.40	-12.45	-1.49	7.88	-1.70	0.23	11.13	-8.39	-4.04	35.65
2023	5.46	4.40	7.30	5.37	-2.68	-1.08	-1.62	8.93	3.62	-7.00	0.37	2.16	25.24
2024	1.29	-1.89	2.93	16.59	0.33	6.96	4.52	2.50	-5.59	1.58	4.35	9.50	43.07
2025	3.46	2.77	4.86	23.69	-12.77	-5.53	2.70	-1.98	-2.42	11.82	10.76	-6.24	31.12
2026	-1.66	-4.19	6.18										0.33

Risk & Return Profile







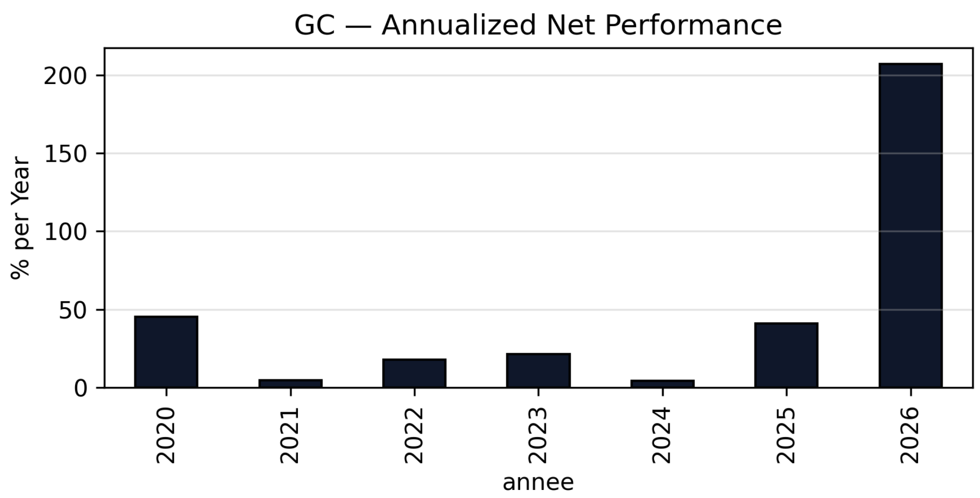

ES — Drawdown (%)
0.0
−2.5
−5.0
−7.5
−10.0
−12.5
−15.0
0
10
20
30
40
50
60
70
Drawdown (Global %)
Calendar MaxDD (14.84%)
Global MaxDD (15.11%)

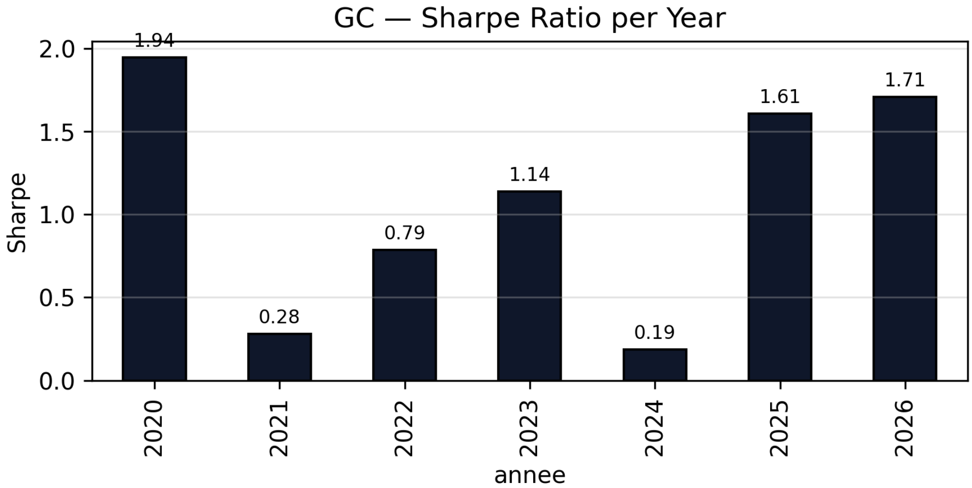
Mana Investment — DayTrading A103 — GC

Strategy ID: A103
Fully automated composite strategy combining three independent intraday sub-systems.
All returns computed on a fixed notional base (100,000 USD, no compounding).
Generated: 2026-04-01

Metric	Value
CAGR (%)	28.56
Sharpe Ratio (annualized)	0.92
Volatility (annualized %)	31.15
Correlation (Gold Index (synthetic))	0.14
Beta vs Gold Index (synthetic)	0.45
Max Drawdown (Calendar-Year %)	12.43
Max Drawdown (Global %)	10.06
Alpha Stability Index (%)	57.1
VaR (95%) monthly %	-6.88
Expected Shortfall (95%) monthly %	-11.48
Leverage	1.0
Months	70
Mean monthly (%)	2.3796

Attribution & Alpha Consistency

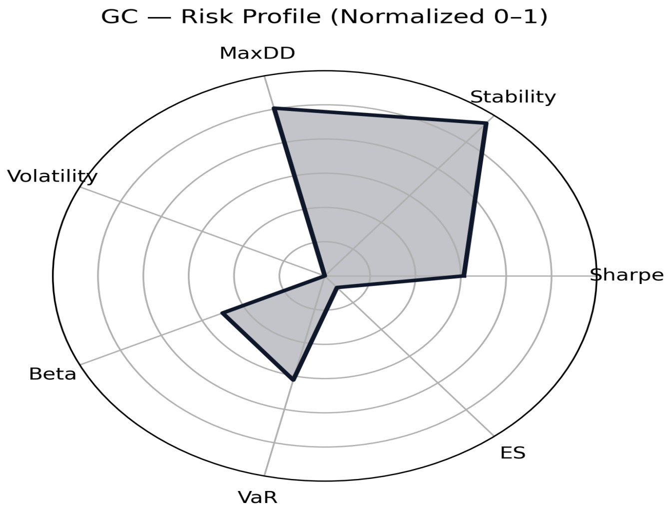


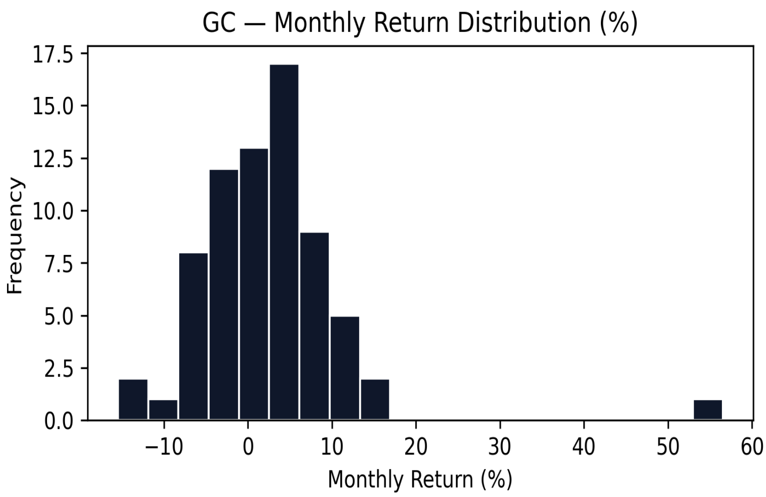


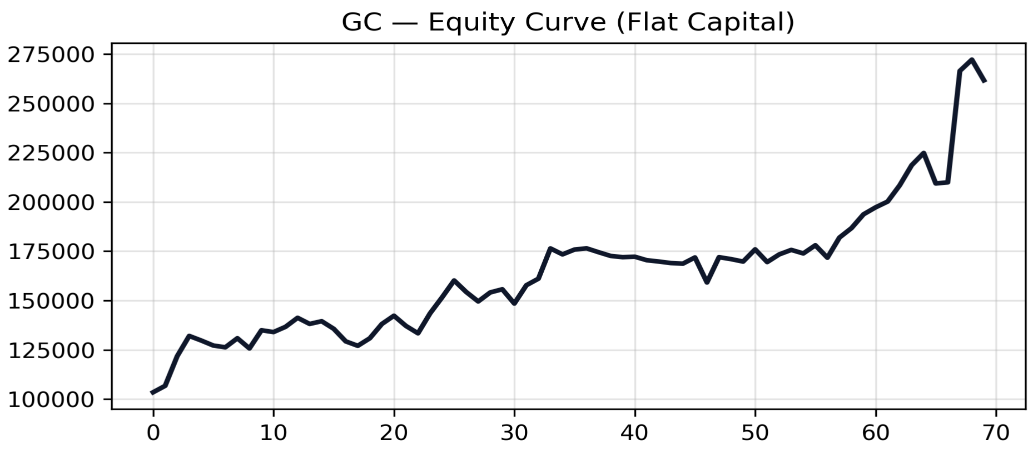
Monthly Returns by Year (%)

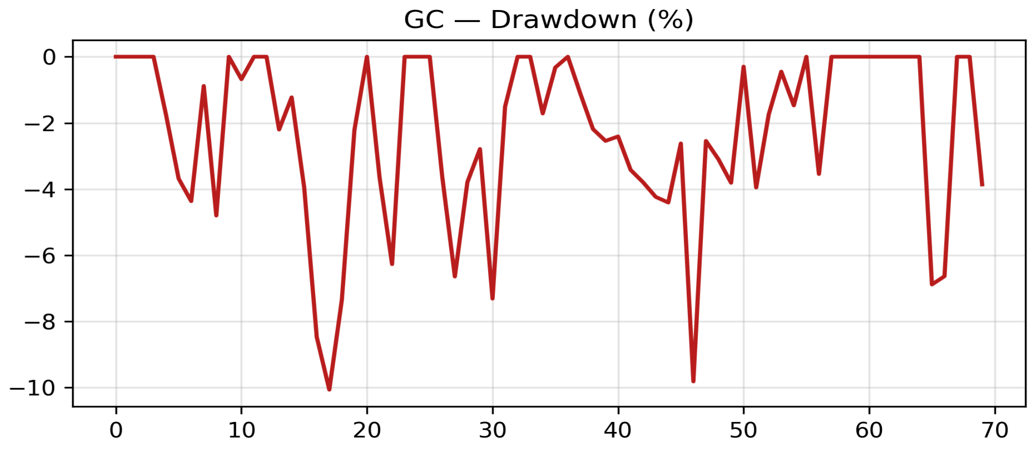
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2020						3.44	3.28	15.02	10.29	-2.33	-2.53	-0.90	26.27
2021	4.60	-5.17	9.22	-0.92	2.67	4.57	-3.11	1.38	-3.85	-6.38	-2.25	3.84	4.59
2022	7.24	4.18	-5.18	-3.74	10.11	8.13	8.57	-5.83	-4.81	4.57	1.60	-7.24	17.60
2023	9.29	3.33	15.34	-3.03	2.45	0.63	-1.98	-1.88	-0.63	0.24	-1.78	-0.67	21.31
2024	-0.77	-0.30	3.15	-12.69	12.83	-0.98	-1.25	6.20	-6.45	3.90	2.29	-1.80	4.10
2025	4.16	-6.31	10.21	4.79	7.00	3.53	2.94	8.22	10.23	6.20	-15.47	5.46	40.95
2026	56.54	5.72	-10.51										51.75

Risk & Return Profile








GC — Drawdown (%)
0
−2
−4
−6
−8
−10
0
10
20
30
40
50
60
70