



## Mana Investment — DayTrading A103 (Combined ES+GC)

Strategy ID: A103

Fully automated composite portfolio combining ES and GC strategies on a flat notional base.

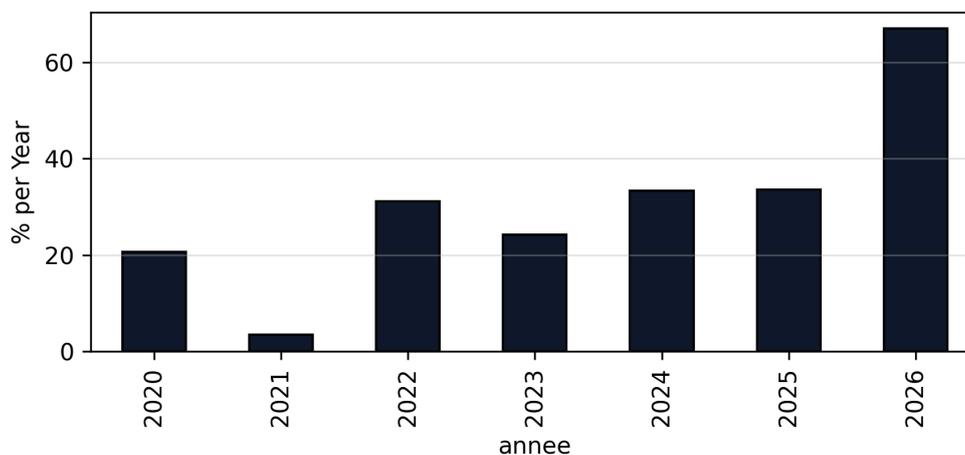
All returns computed on a fixed notional base (400,000 USD, no compounding).

Generated: 2026-03-03

Metric	Value
CAGR (%)	25.83
Sharpe Ratio (annualized)	1.37
Volatility (annualized %)	18.92
Correlation (75% S&P 500 + 25% Gold (synthetic))	0.18
Beta vs 75% S&P 500 + 25% Gold (synthetic)	0.37
Max Drawdown (Calendar-Year %)	8.58
Max Drawdown (Global %)	9.46
Alpha Stability Index (%)	64.3
VaR (95%) monthly %	-5.58
Expected Shortfall (95%) monthly %	-6.58
Leverage	1.0
Months	70
Mean monthly (%)	2.1522

## Attribution & Alpha Consistency

COMBINED — Annualized Net Performance

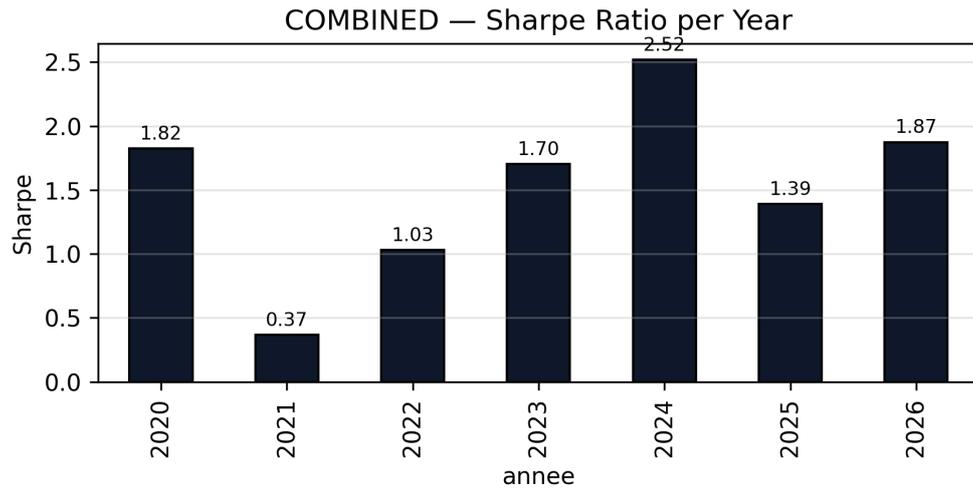


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All returns are computed on a fixed notional base (no compounding).



## 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											11.18

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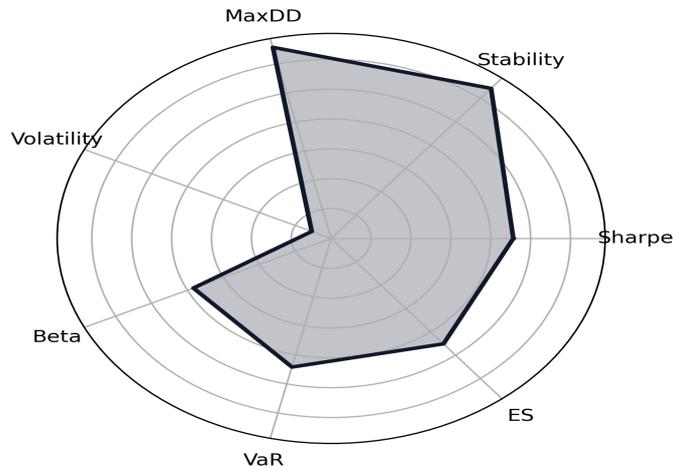
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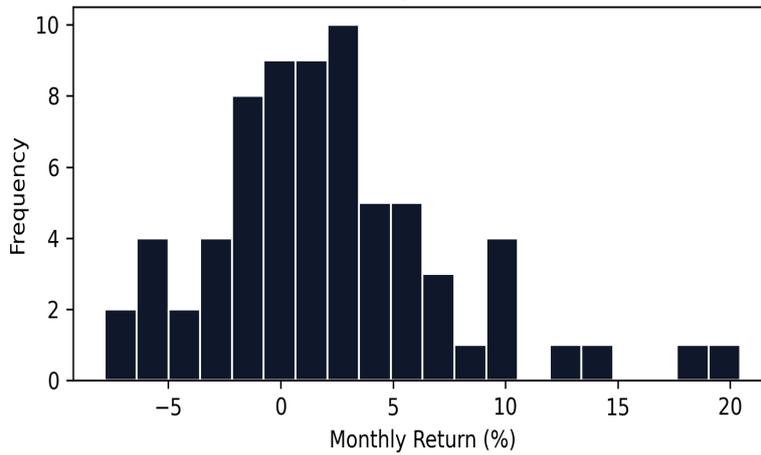
All returns are computed on a fixed notional base (no compounding).

# Risk & Return Profile

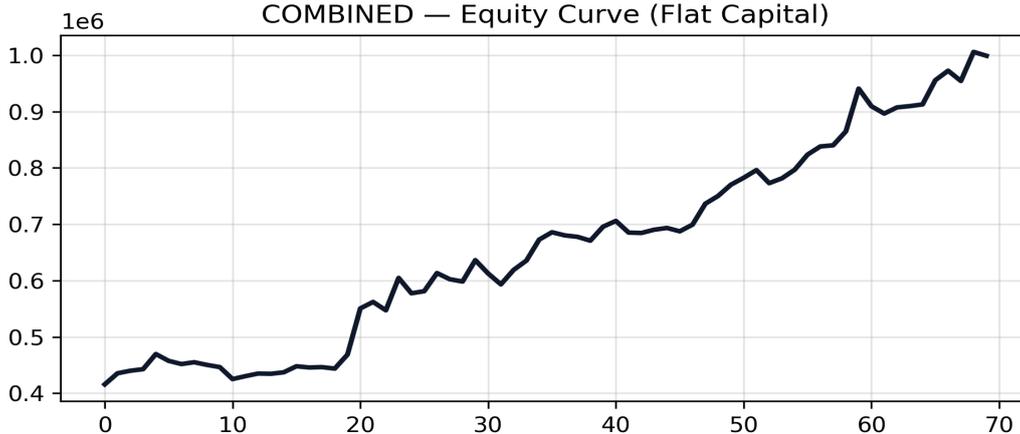
COMBINED — Risk Profile (Normalized 0-1)

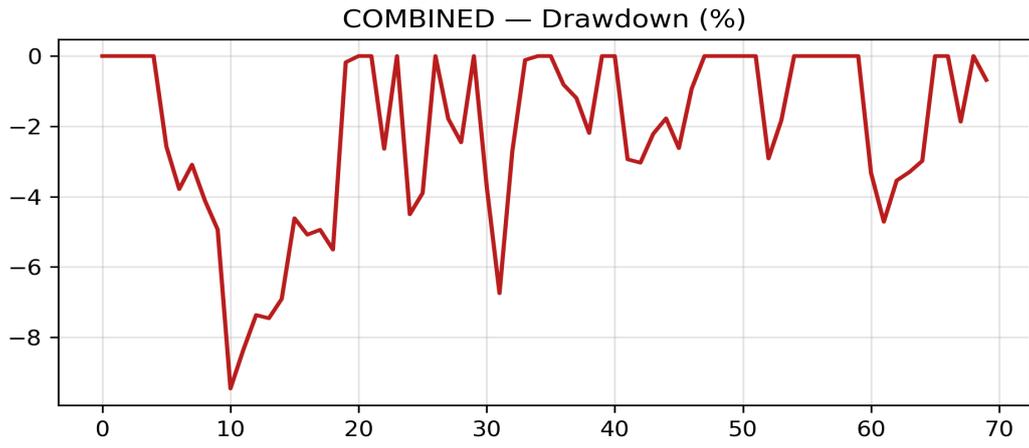


COMBINED — Monthly Return Distribution (%)



COMBINED — Equity Curve (Flat Capital)







## Mana Investment — DayTrading A103 — ES

Strategy ID: A103

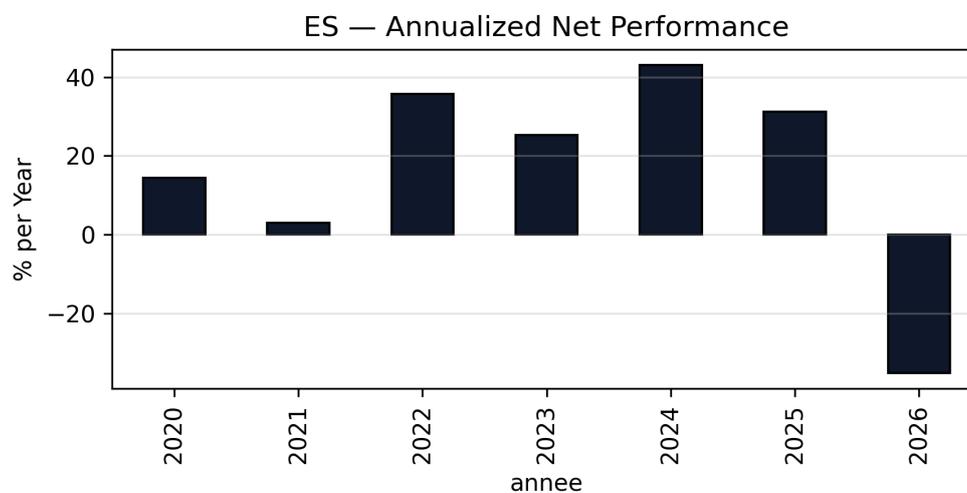
Fully automated composite strategy combining three independent intraday sub-systems.

All returns computed on a fixed notional base (300,000 USD, no compounding).

Generated: 2026-03-03

Metric	Value
CAGR (%)	24.32
Sharpe Ratio (annualized)	1.0
Volatility (annualized %)	24.42
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 (%)	62.9
VaR (95%) monthly %	-7.76
Expected Shortfall (95%) monthly %	-10.94
Leverage	1.0
Months	70
Mean monthly (%)	2.0263

## Attribution & Alpha Consistency

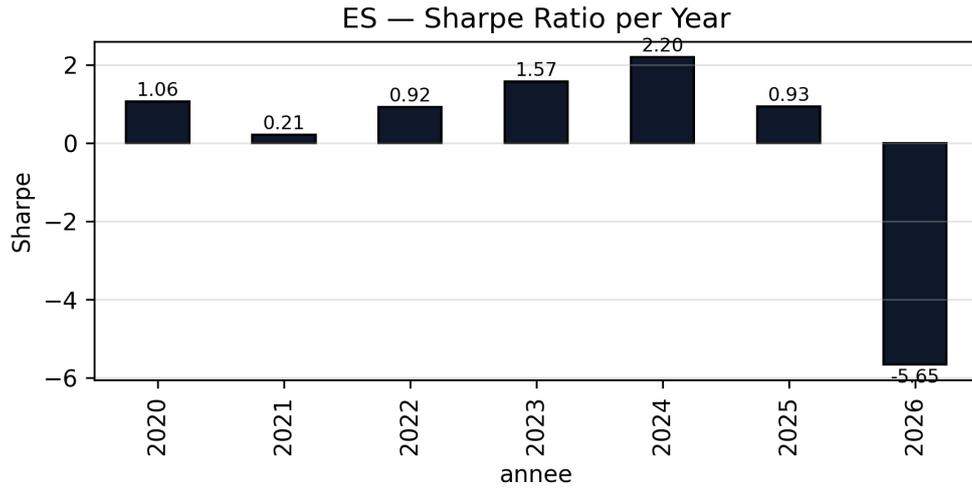


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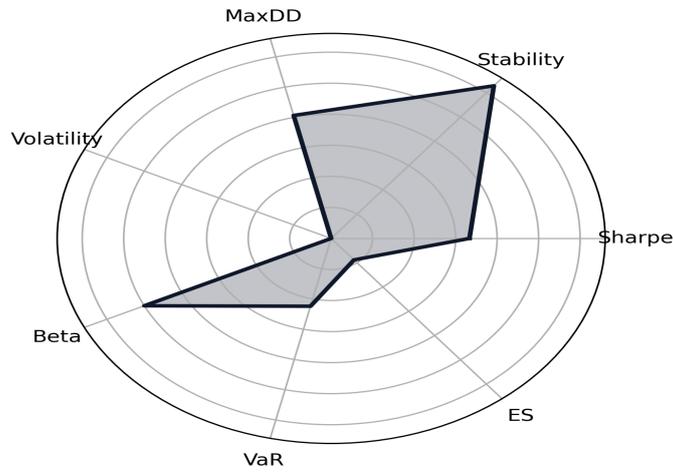


## Monthly Returns by Year (%)

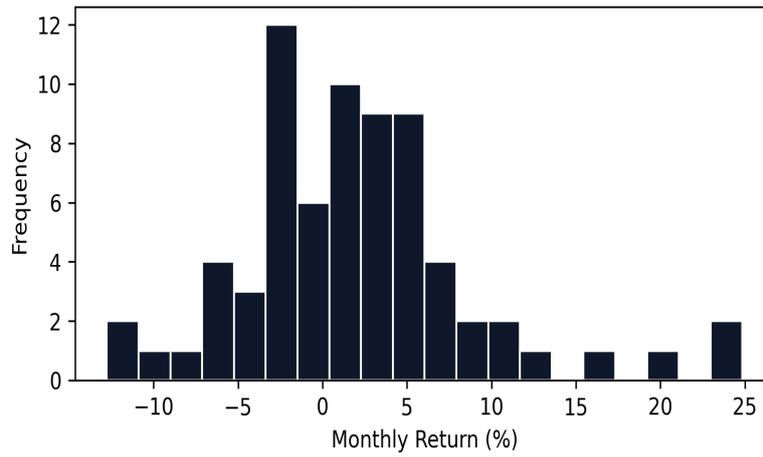
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2020					5.22	5.42	0.41	-4.08	5.53	-3.25	-1.05	1.39	9.58
2021	-3.12	0.43	-10.15	2.02	0.67	-1.67	1.90	3.13	0.55	2.34	-0.13	7.06	3.03
2022	24.86	2.45	-3.22	20.40	-12.45	-1.49	7.88	-1.70	0.23	11.13	-8.39	-4.04	35.65
2023	5.46	4.40	7.30	5.37	-2.68	-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											-5.85

# Risk & Return Profile

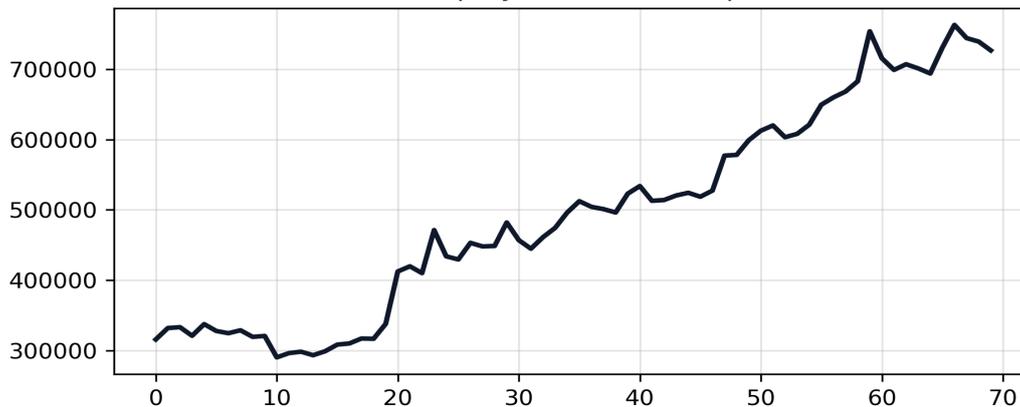
ES — Risk Profile (Normalized 0-1)

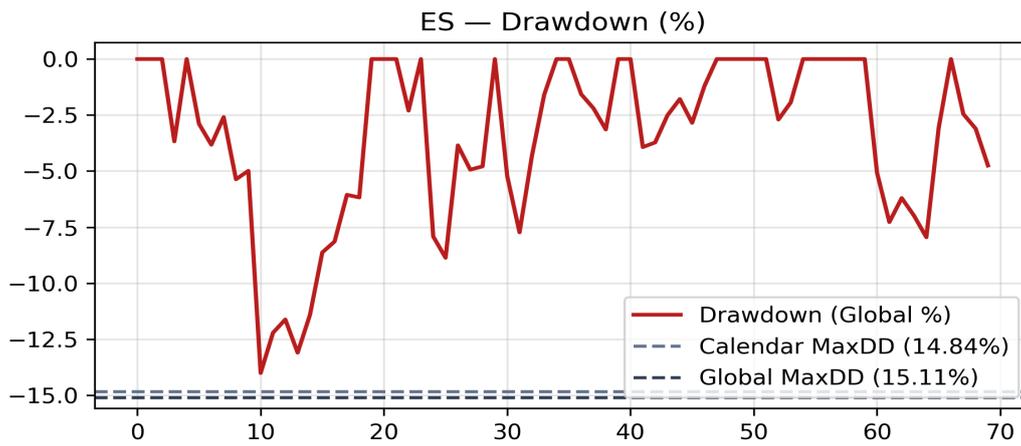


ES — Monthly Return Distribution (%)



ES — Equity Curve (Flat Capital)







## Mana Investment — DayTrading A103 — GC

Strategy ID: A103

Fully automated composite strategy combining three independent intraday sub-systems.

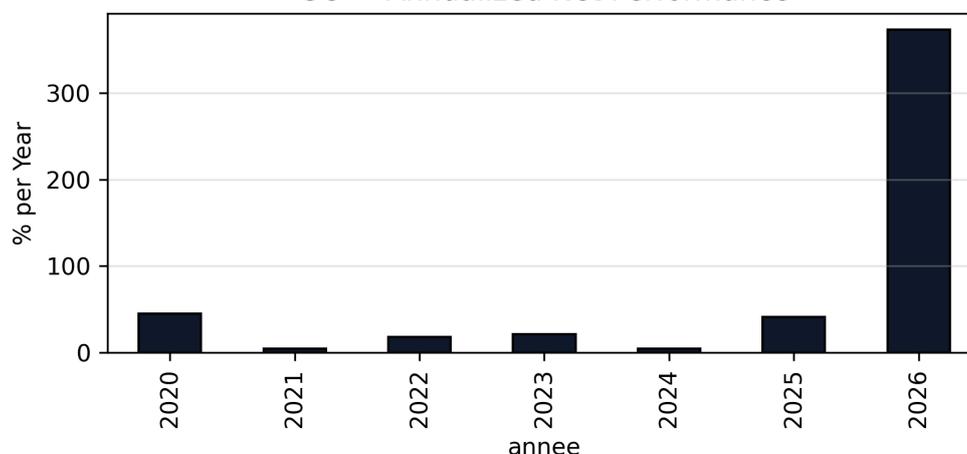
All returns computed on a fixed notional base (100,000 USD, no compounding).

Generated: 2026-03-03

Metric	Value
CAGR (%)	30.8
Sharpe Ratio (annualized)	1.0
Volatility (annualized %)	30.9
Correlation (Gold Index (synthetic))	0.12
Beta vs Gold Index (synthetic)	0.45
Max Drawdown (Calendar-Year %)	12.43
Max Drawdown (Global %)	10.06
Alpha Stability Index (%)	58.0
VaR (95%) monthly %	-6.42
Expected Shortfall (95%) monthly %	-10.46
Leverage	1.0
Months	69
Mean monthly (%)	2.5664

## Attribution & Alpha Consistency

GC — Annualized Net Performance

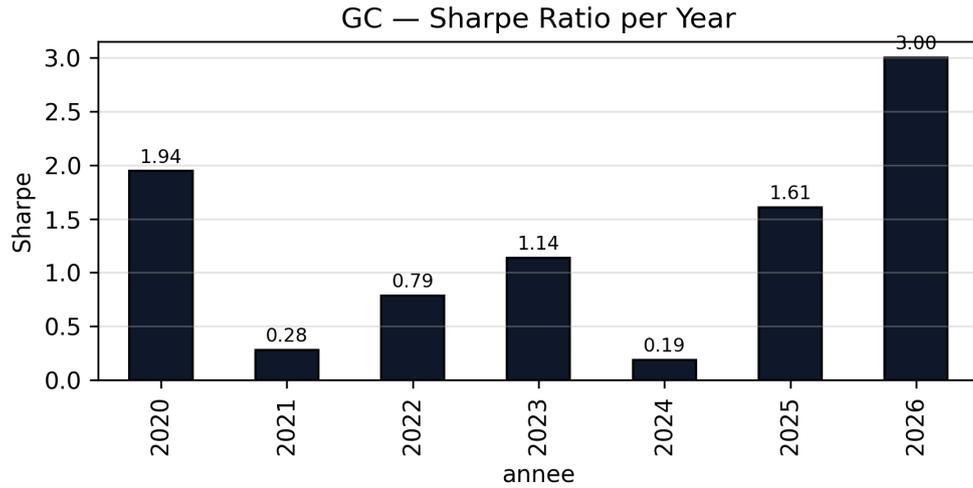


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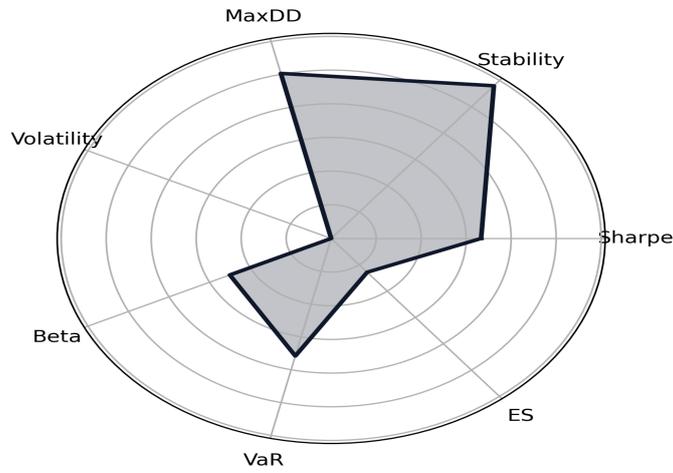


## Monthly Returns by Year (%)

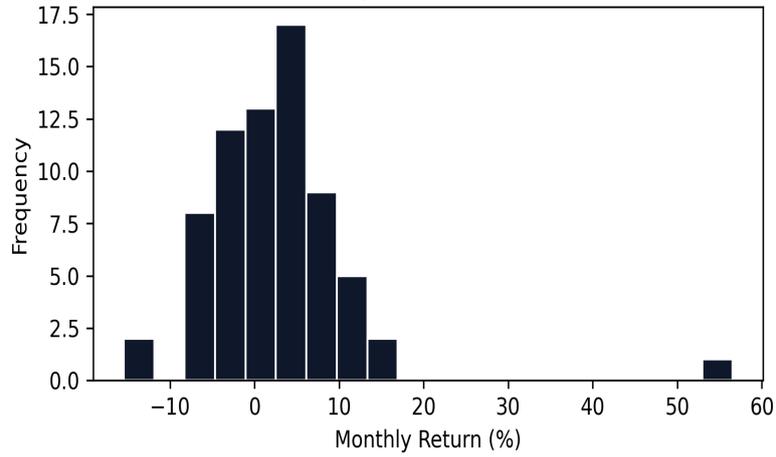
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2020						3.44	3.28	15.02	10.29	-2.33	-2.53	-0.90	26.27
2021	4.60	-5.17	9.22	-0.92	2.67	4.57	-3.11	1.38	-3.85	-6.38	-2.25	3.84	4.59
2022	7.24	4.18	-5.18	-3.74	10.11	8.13	8.57	-5.83	-4.81	4.57	1.60	-7.24	17.60
2023	9.29	3.33	15.34	-3.03	2.45	0.63	-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											62.26

# Risk & Return Profile

GC — Risk Profile (Normalized 0-1)



GC — Monthly Return Distribution (%)



GC — Equity Curve (Flat Capital)

