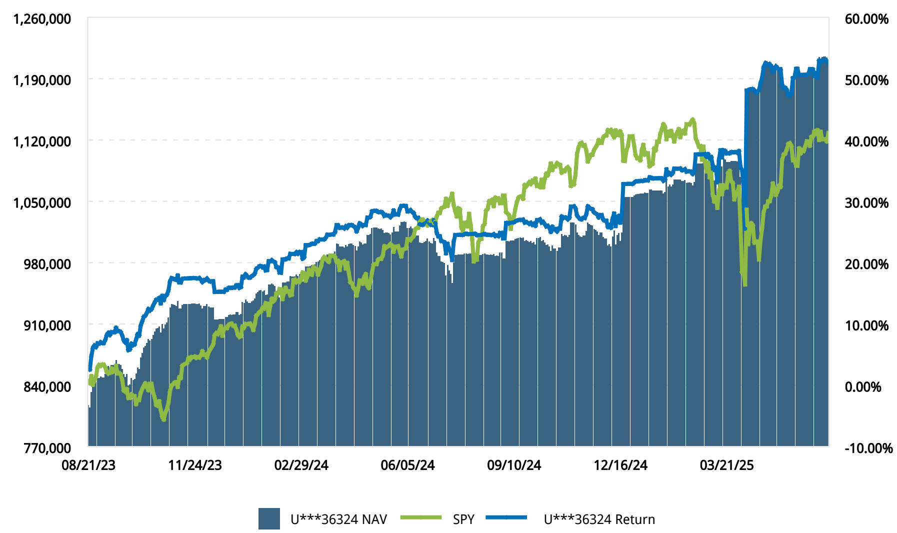
Account Overview

Analysis Period: August 21, 2023 - June 23, 2025

NAME:	GENEVE TECHNOLOGIES SA	PERFORMANCE MEASURE	TWR
ACCOUNT:	U***36324	BASE CURRENCY	USD
ACCOUNT TYPE:	Separate Trading Limit		

Net Asset Value / Cumulative Return



Key Statistics

52.51%	-0.08%	0.69%	17.96%	-5.09%
CUMULATIVE RETURN	5 DAY RETURN	10 DAY RETURN	BEST RETURN	WORST RETURN
08/21/23 - 06/23/25	06/17/25 - 06/23/25	06/10/25 - 06/23/25	04/09/25	04/08/25

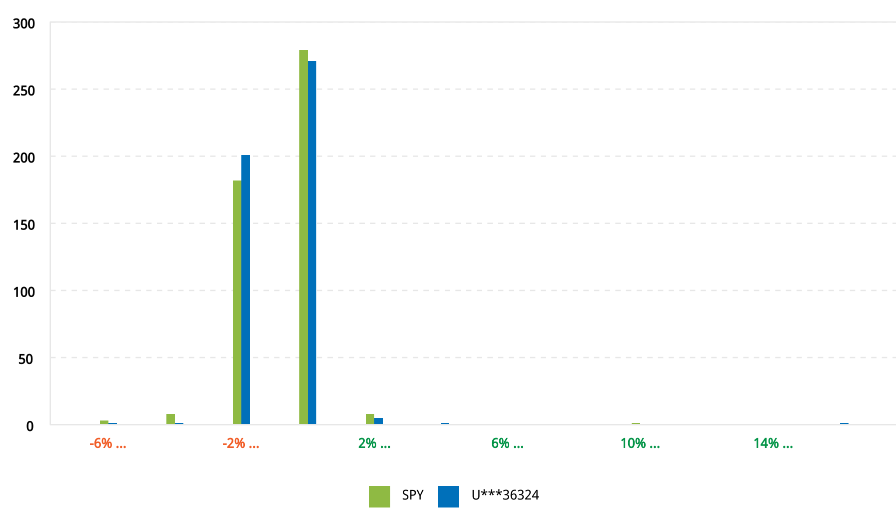
Beginning NAV	**794,192.73**
MTM	390,707.25
Deposits & Withdrawals	0.00
Dividends	0.00
Interest	28,675.93
Fees & Commissions	-2,409.17
Other	95.85
Ending NAV	**1,211,262.59**
Change In NAV	**417,069.86**

Max Drawdown	9.25%
Peak-To-Valley	03/19/25 - 04/08/25
Sharpe Ratio	1.17
Standard Deviation	1.02%

Top Performers	Value	CTR (%)
ESM5	0.00	10.48
ESU3	0.00	8.52
ESZ3	0.00	8.38
ESH4	0.00	5.03
USD	1,211,132.93	2.93

Bottom Performers	Value	CTR (%)
MESZ3	0.00	-1.08
ESU4	0.00	-0.95
MESM5	0.00	-0.89
MESM4	0.00	-0.47
ESU5	-303,850.00	-0.21

Distribution of Returns



Allocation

Financial Inst.	Long	(%)
Cash	1,211,275.74	100.00
Total	**1,211,275.74**	**100.00**

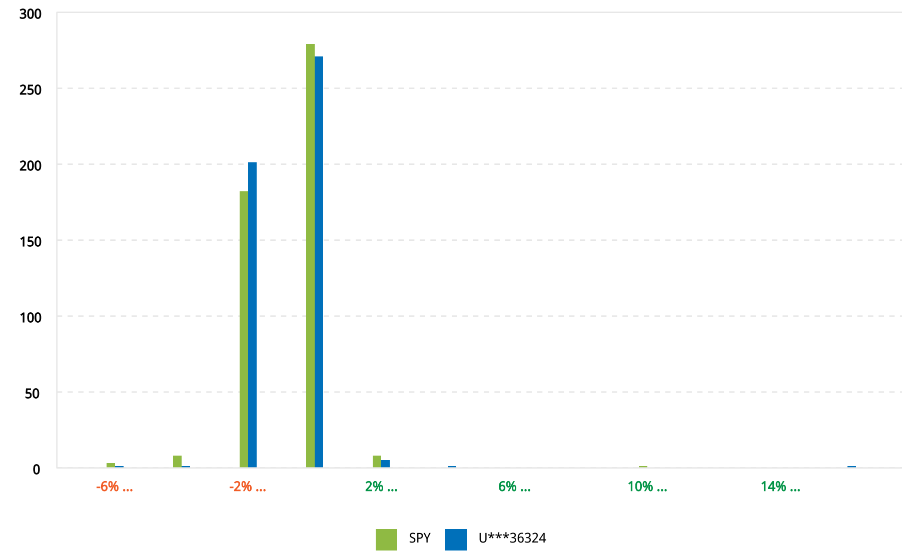
Financial Inst.	Short	(%)
Cash	-13.15	100.00
Total	**-13.15**	**100.00**

Asset Class	Long	(%)
Cash	1,211,275.74	100.00
Total	**1,211,275.74**	**100.00**

Asset Class	Short	(%)
Cash	-13.15	100.00
Total	**-13.15**	**100.00**

Value Added Monthly Index (VAMI)

Distribution of Returns



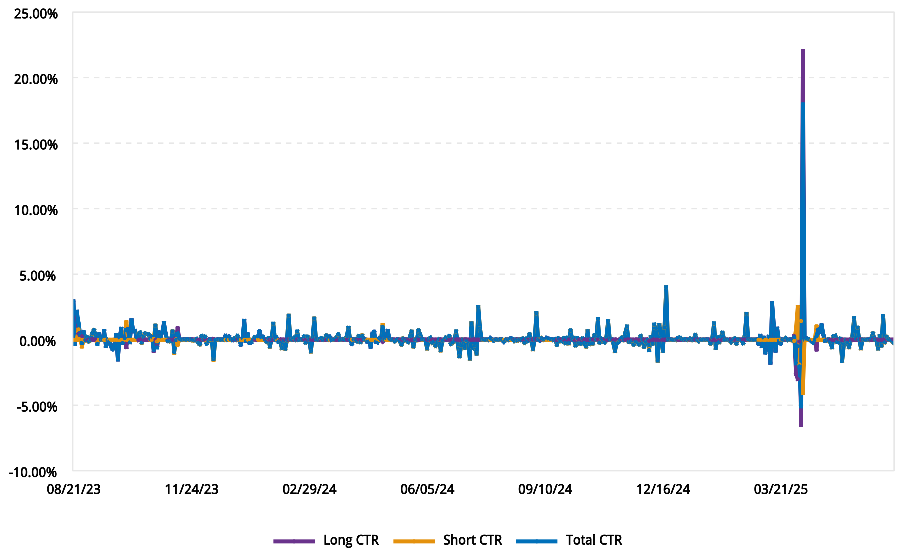
Risk Measures

	SPY	U***36324
Ending VAMI	1,411.57	1,525.15
Max Drawdown	18.76%	9.25%
Peak-To-Valley	02/19/25 - 04/08/25	03/19/25 - 04/08/25
Recovery	Ongoing	1 Day
Sharpe Ratio	0.90	1.17
Sortino Ratio	1.34	3.06
Standard Deviation	1.05%	1.02%
Downside Deviation	0.71%	0.39%
Turnover	-	0.02%
Mean Return	0.08%	0.09%
Positive Periods	291 (60.50%)	300 (62.37%)
Negative Periods	190 (39.50%)	181 (37.63%)

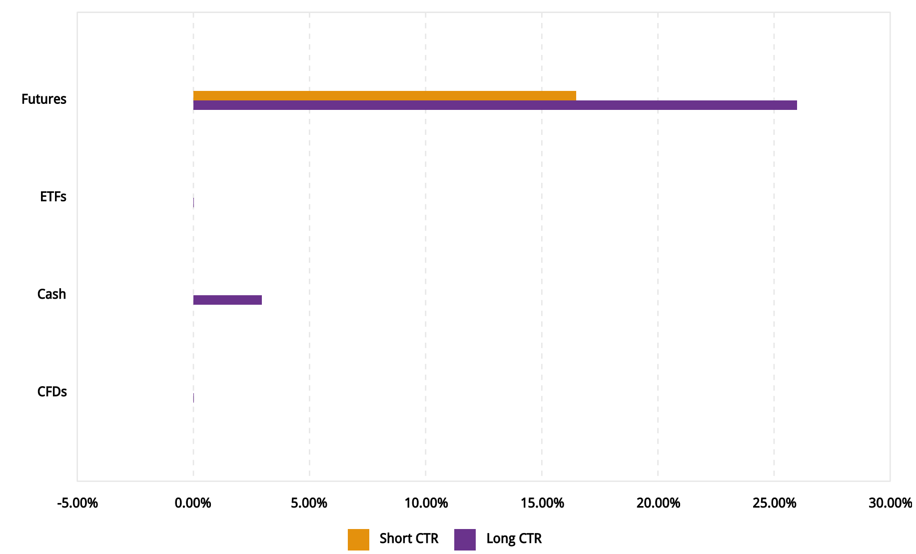
Risk Measures Relative to Benchmark

U***36324 vs.	SPY
Correlation	0.31
β:	0.30
α:	0.15
Tracking Error	1.22%
Information Ratio	9.34

L & S Performance Comparison



L & S Performance by Financial Instrument Comparison



Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
Broad								
SPYD	SPDR PORTFOLIO S&P 500 HIGH	ETFs	0.02%	-0.79%	0.00%	0.00	-1.40	No
Total Broad			**0.02%**	**-0.79%**	**0.00%**	**0.00**	**-1.40**	
Cash								
6EZ4	EUR 16DEC24	Futures	925.49%	-0.01%	-0.09%			No
E7Z4	E7 16DEC24	Futures	6.52%	0.00%	0.00%			No
CHF	Swiss Franc	Cash	0.01%	8.55%	0.00%			Yes
USD	United States Dollar	Cash	127.77%	5.07%	2.93%			Yes
Total Cash			**129.72%**	**4.84%**	**2.84%**			
Unclassified								
ESH4	ES 15MAR24	Futures	85.63%	3.36%	2.70%	0.00	24,861.10	No
ESH5	ES 21MAR25	Futures	65.13%	-3.79%	-0.34%	0.00	-3,843.00	No
ESM4	ES 21JUN24	Futures	41.31%	0.02%	0.15%	0.00	1,541.50	No
ESM5	ES 20JUN25	Futures	181.18%	-6.13%	7.95%	0.00	92,090.50	No
ESU3	ES 15SEP23	Futures	184.81%	3.21%	6.72%	0.00	43,604.80	No
ESU4	ES 20SEP24	Futures	27.76%	0.36%	0.10%	0.00	991.00	No
ESZ3	ES 15DEC23	Futures	78.39%	5.15%	3.90%	0.00	35,293.00	No
ESZ4	ES 20DEC24	Futures	29.63%	-0.21%	-0.06%	0.00	-642.00	No
EUR.USD	USD EUR.USD	CFDs	0.10%	-1.62%	0.00%	0.00	-13.15	No
MESH4	MES 15MAR24	Futures	8.60%	0.33%	0.05%	0.00	453.83	No
MESH5	MES 21MAR25	Futures	18.62%	-0.49%	0.40%	0.00	4,242.62	No
MESM4	MES 21JUN24	Futures	13.03%	1.32%	0.34%	0.00	3,420.26	No

Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
MESM5	MES 20JUN25	Futures	28.33%	3.00%	1.76%	0.00	21,122.86	No
MESU4	MES 20SEP24	Futures	7.98%	2.45%	0.19%	0.00	1,878.87	No
MESZ3	MES 15DEC23	Futures	9.52%	2.51%	0.01%	0.00	69.01	No
Total Unclassified			**48.94%**	**12.02%**	**26.09%**	**0.00**	**225,071.20**	
Total Long			**150.17%**	**26.18%**	**29.67%**	**0.00**	**224,203.82**	

Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
Cash								
6EZ4	EUR 16DEC24	Futures	-104.46%	0.01%	-0.01%			No
Total Cash			**-104.46%**	**0.01%**	**-0.01%**			
Unclassified								
ESH4	ES 15MAR24	Futures	-90.57%	-3.45%	2.27%	0.00	22,080.50	No
ESH5	ES 21MAR25	Futures	-55.76%	-1.75%	2.55%	0.00	27,147.00	No
ESM4	ES 21JUN24	Futures	-64.79%	-0.57%	2.13%	0.00	20,852.00	No
ESM5	ES 20JUN25	Futures	-67.49%	-3.23%	2.34%	0.00	27,692.50	No
ESU3	ES 15SEP23	Futures	-110.45%	-1.63%	1.69%	0.00	14,229.60	No
ESU4	ES 20SEP24	Futures	-102.63%	-0.97%	-1.05%	0.00	-10,547.00	No
ESU5	ES 19SEP25	Futures	-24.79%	0.85%	-0.21%	-2,564.75	0.00	Yes
ESZ3	ES 15DEC23	Futures	-69.14%	-4.51%	4.31%	0.00	37,135.60	No
ESZ4	ES 20DEC24	Futures	-77.31%	-3.87%	2.75%	0.00	27,301.00	No
MESH4	MES 15MAR24	Futures	-2.55%	-0.13%	0.00%	0.00	31.26	No
MESH5	MES 21MAR25	Futures	-16.42%	-5.25%	0.83%	0.00	8,722.72	No
MESM4	MES 21JUN24	Futures	-46.33%	5.13%	-0.81%	0.00	-8,165.69	No
MESM5	MES 20JUN25	Futures	-54.01%	5.96%	-2.60%	0.00	-25,260.04	No
MESU4	MES 20SEP24	Futures	-24.18%	-0.44%	0.62%	0.00	6,144.61	No
MESZ3	MES 15DEC23	Futures	-31.67%	3.49%	-1.09%	0.00	-10,171.98	No
MESZ4	MES 20DEC24	Futures	-74.67%	2.79%	1.91%	0.00	19,699.20	No
Total Unclassified			**-76.76%**	**-6.08%**	**16.49%**	**-2,564.75**	**156,891.28**	
Total Short			**-77.10%**	**-6.33%**	**16.48%**	**-2,564.75**	**156,826.76**	
Total			**100.00%**	**52.51%**	**52.51%**	**-2,564.75**	**381,030.58**	

Notes and Disclosure

1. The Net Asset Value (NAV) consists of all positions by financial instrument (stock, securities options, warrants, bonds, cash, etc.). All non-base currency amounts are converted to the base currency at the close of period rate.
2. The deposit/withdrawal amount displayed in the Account Overview report includes internal transfers along with cash and position transfers.
3. The gain or loss for future contracts settle into cash each night. The notional value is used when computing the contribution to return.
4. Dividend accruals, interest accruals and insured deposits are included in cash amounts throughout the report.
5. Price valuations are obtained from outside parties. Interactive Brokers shall have no responsibility for the accuracy or timeliness of any such price valuation.
6. Data from Thomson Reuters Business Classifications and Lipper Global is used to derive our sector classifications. Funds with assorted sector allocations are classified as Broad.
7. Amounts are formatted to two decimal places. If amounts are greater than two decimal places, Interactive Brokers uses "half-even" rounding. This means that Interactive Brokers rounds such amounts up to the nearest even number.
8. Historical US 3 Month Treasury Bill rates are used as the risk free rates when calculating Alpha (α), the Sharpe ratio, the Sortino ratio, and the downside deviation.
9. The mean return is the average TWR for the period.
10. Frongello is the method used for mathematical smoothing in the Performance Attribution report. It has been developed by Andrew Scott Bay Frongello.
11. The Performance Attribution report is available from 2019 on.
12. For accounts opened and funded before 2009, reports with a time period of Since Inception will include data going back to January 1, 2009. This includes some default reports and both Historical Performance reports.
13. The Modified Dietz method is used to calculate MWR. This method only values the portfolio at the start and end of the period and weights the cash flows. When large flows occur, its accuracy can diminish.
14. The Estimated Annual Income and Estimated Remaining Income in the Projected Income report assume dividend and bond payments remain constant throughout the year. These positions and interest rates are based on the previous business day.
15. If you have elected to trade cryptocurrency/digital asset products at Crypto Provider through the Interactive Brokers platform, for your convenience your positions in your linked account at Crypto Provider are reflected in PortfolioAnalyst in connection with your Interactive Brokers account.
16. The benchmark included in this report is SPY (SPDR S&P 500 in USD).