SILIMARE

Inception: March 2025 **CAGR:** 46.1% **Volatility:** 20.4% **Sharpe:** 1.98 **Max DD:** -6.0%

As of: 2026-01-01 **Base currency:** PLN **Period:** March 2025 – January 2026

Executive Summary

Since inception, live trading delivered **46.1 %** total return with a maximum drawdown of **-6.0 %**. WIG20 returned **30.8 %** and WIG100 **34.2 %** over the same period.

Manager Commentary

The portfolio delivered a 260.21% cumulative (annualized: 260.21%) return, materially outperforming the WIG20 and WIG100 at 30.83% and 34.19%, respectively. Risk-adjusted results were robust, with a Sharpe ratio of 1.30 and an exceptionally high Sortino ratio of 37.57, indicating minimal downside volatility. Maximum drawdown was contained at -6.00%, underscoring effective capital preservation and efficient compounding. Outperformance reflects disciplined risk management and effective position sizing amid shifting market conditions. We remain focused on sustaining alpha while controlling drawdowns and maintaining liquidity discipline.

Performance Overview

Performance Snapshot

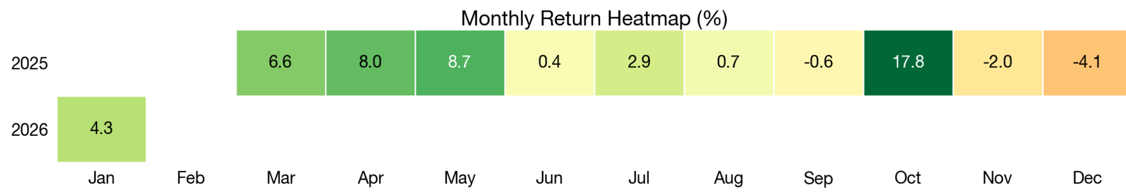
Metric	Value
Cumulative Return	46.09 %
Annualized Return	46.09 %
Volatility (ann.)	20.43 %
Sharpe (ann.)	1.98
Sortino (ann.)	7.86
Max Drawdown	-6.00 %
Hit Ratio	67 %
Best / Worst Month	17.8 % / -4.1 %

Benchmark Comparison

Benchmark	Cumulative (%)
WIG20	30.83
WIG100	34.19

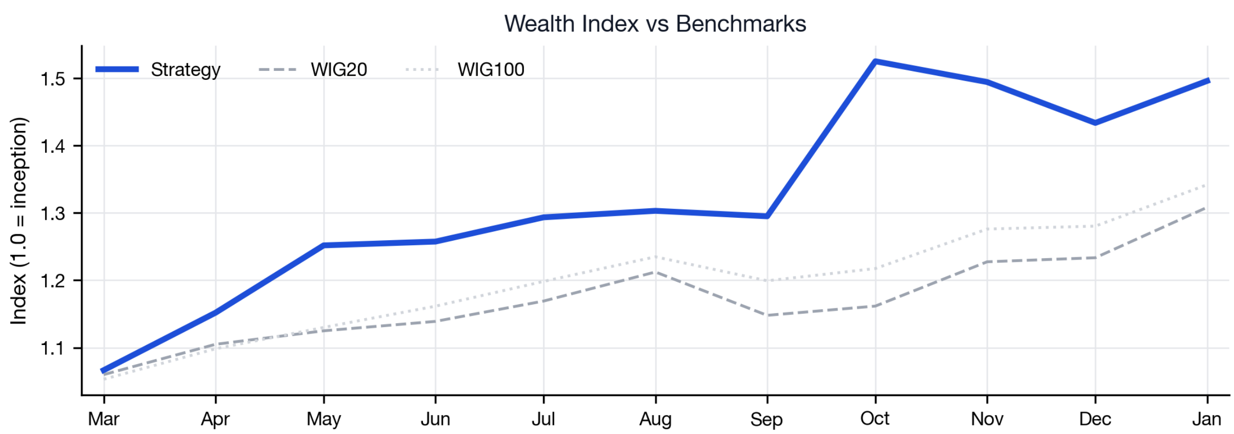
Risk & Efficiency Metrics

Tracking Error	0.24
Information Ratio	0.02
Correlation	-0.06
Beta	-0.11
Alpha (ann.)	0.45 %
R-squared	0.00
Calmar Ratio	7.68
Gain/Loss Ratio	2.73

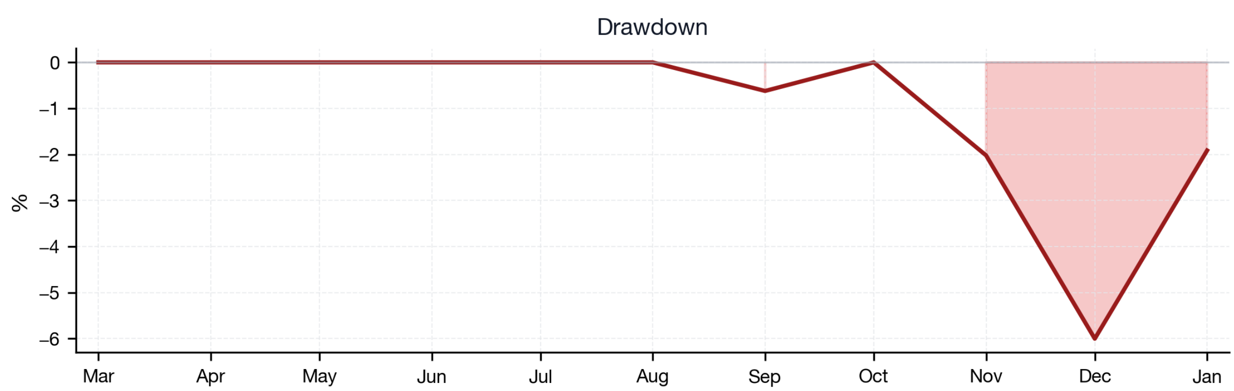


Monthly Return Heatmap. *Monthly performance pattern (red = negative, green = positive).*

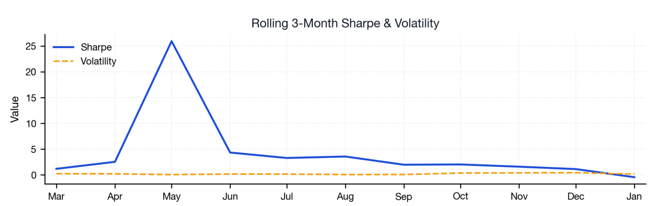
Performance Charts



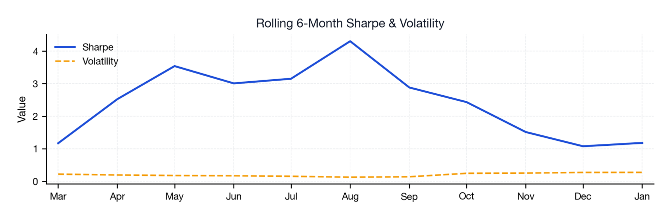
Wealth Index vs Benchmarks. *Strategy performance compared to WIG20 and WIG100 total return indices, normalized to 1.0 at inception.*



Drawdown (%). *Historical percentage declines from running peaks, highlighting portfolio downside dynamics.*



Rolling 3-Month Sharpe & Volatility
Short-term fluctuations in efficiency of risk-adjusted returns.



Rolling 6-Month Sharpe & Volatility
Medium-term consistency of risk-reward balance.

Collaboration & Research Partnerships

Silimare Quant Research Studio works with investors, boutique funds, and financial institutions seeking to enhance or modernize their systematic investment capabilities. Our focus areas include:

- **Systematic Equity Research** — machine-learning–driven signals, cross-sectional and time-series modelling, alpha discovery.
- **Portfolio Construction & Analytics** — robust weighting schemes, risk modelling, and multi-asset pipeline design.
- **Strategy Validation & Due Diligence** — independent evaluation, stress testing, and reproducible research.
- **Research Infrastructure** — backtesting engines, orchestrated experiments, scalable data pipelines.
- **Model Deployment & Automation** — full-stack infrastructure for live execution, monitoring, and reporting.

If you are exploring systematic investing or strengthening your internal research stack, we welcome a conversation. For collaboration inquiries, please contact **`contact@silimare.com`**.

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Disclosures

Past performance is not indicative of future results.