



Inception: March 2025 **CAGR:** 44.9% **Volatility:** 19.7% **Sharpe:** 2.01 **Max DD:** -6.0%

As of: 2026-02-01 **Base currency:** PLN **Period:** March 2025 – February 2026

Executive Summary

Since inception, live trading delivered **49.5 %** total return with a maximum drawdown of **-6.0 %**. WIG20 returned **38.1 %** and WIG100 **42.9 %** over the same period.

Manager Commentary

The portfolio delivered a cumulative return of 49.45% and an annualized return of 44.91%, outperforming the WIG20 and WIG100 by 11.39% and 6.56%, respectively. Risk-adjusted performance was robust, with a Sharpe ratio of 2.01 and a Sortino ratio of 7.98, evidencing efficient upside capture relative to volatility and downside risk. Maximum drawdown was contained at -6.00%, underscoring effective risk controls and disciplined position sizing. The strategy generated positive excess returns versus both benchmarks while maintaining prudent drawdown management. We remain focused on sustaining this return-to-risk profile as we deploy capital across the opportunity set.

Performance Overview

Performance Snapshot

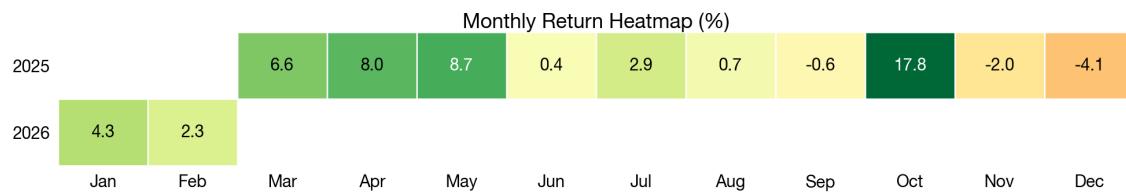
Metric	Value
Cumulative Return	49.45 %
Annualized Return	44.91 %
Volatility (ann.)	19.66 %
Sharpe (ann.)	2.01
Sortino (ann.)	7.98
Max Drawdown	-6.00 %
Hit Ratio	69 %
Best / Worst Month	17.8 % / -4.1 %

Benchmark Comparison

Benchmark	Cumulative (%)
WIG20	38.06
WIG100	42.89

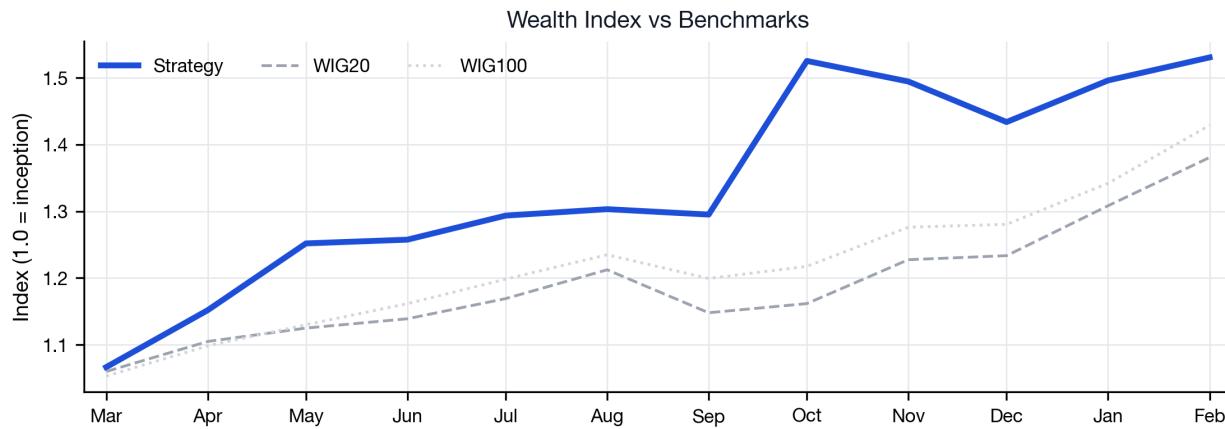
Risk & Efficiency Metrics

Tracking Error	0.24
Information Ratio	-0.14
Correlation	-0.07
Beta	-0.13
Alpha (ann.)	0.45 %
R-squared	0.00
Calmar Ratio	7.48
Gain/Loss Ratio	2.54

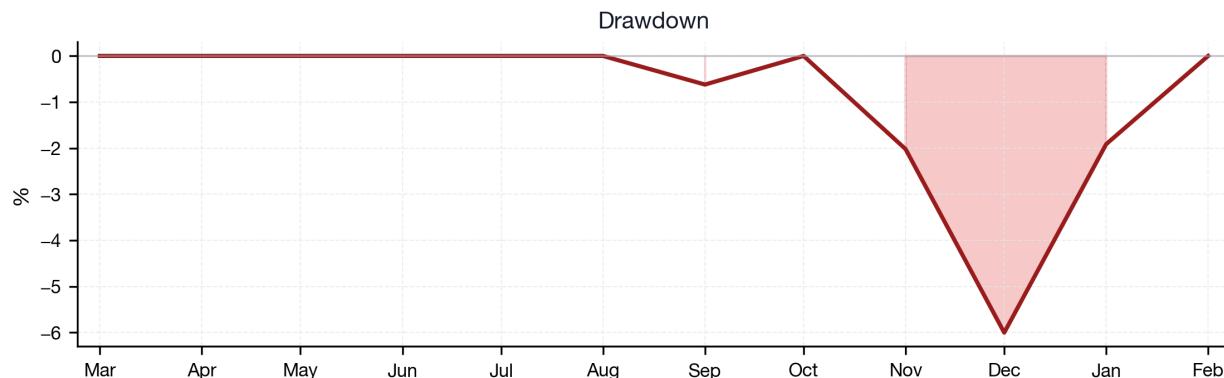


Monthly Return Heatmap. Monthly performance pattern (red = negative, green = positive).

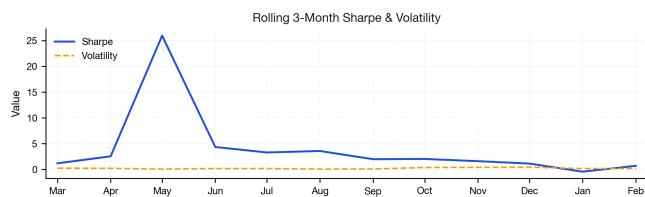
Performance Charts



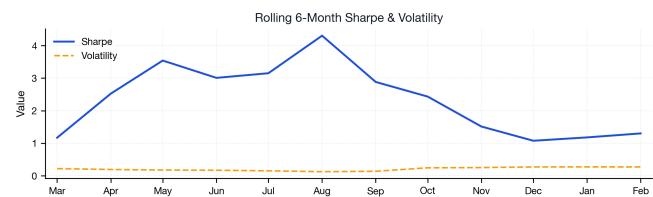
Wealth Index vs Benchmarks. Strategy performance compared to WIG20 and WIG100 total return indices, normalized to 1.0 at inception.



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.

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