

# Clayburg Velocity Portfolio Performance



PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Model Tracking Account Performance | 10-07-2021 through 12-08-2025

Last Daily ROR	MTD Return	YTD	Max Drawdown	Starting Balance	Subscription	Commission per Contract
4.73%	8.04%	40.16%	-59.65%	\$20,000 USD	\$25 USD	\$2.50 USD



## Current Statistics

Total P&L	\$12,583.72	Winning Sessions	45.25%	Max Drawdown (monthly)	-59.65%
Annual ROI	6.80%	Losing Sessions	54.75%	Date/Max Drawdown	7/31/2025
Profit Factor	1.18	Average Session Gain	2.01%	Current Drawdown	0.00%
Sharpe Ratio	0.34	Average Session Loss	-1.51%	Ulcer Index	8.71
Sortino Ratio	0.08	Best Session	39.88%	Correlation to S&P	0.23
Mar Ratio	0.11	Worst Session	-18.13%	Correlation to AQR MIX	0.01
Annualized Vol.	49.62%	Max Run Up	64.32%	Correlation to Bonds	0.07

## Monthly Rates of Return

Monthly Non-Compounded ROR													Annual Summary			
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	DD	StDev	Sharpe
2021										-0.24%	-5.45%	9.87%	4.18%	-5.68%	7.79%	0.62
2022	-24.25%	4.11%	10.08%	9.41%	6.30%	2.58%	-5.35%	-0.59%	-3.77%	0.72%	7.58%	-3.20%	3.61%	-24.25%	9.30%	0.11
2023	-5.16%	-5.47%	-2.89%	4.69%	0.20%	12.39%	-2.05%	-9.71%	-4.80%	-8.49%	18.98%	7.72%	5.42%	-25.04%	8.80%	0.16
2024	-3.42%	8.39%	4.03%	-13.03%	10.18%	1.27%	6.36%	0.35%	1.29%	-3.71%	10.67%	-12.82%	9.55%	-13.03%	7.98%	0.33
2025	0.18%	-3.66%	-15.31%	-28.03%				15.67%	-6.34%	9.28%	60.33%	8.04%	40.16%	-47.00%	24.83%	0.62

## Accounting Notes & Disclaimers:

Stats below and in headline compiled using monthly non-compounded rates of return and month to date returns for the current month. Summary stats like Annualized Return should be discounted given the short length of the track record.

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