

SESSION DOSSIER

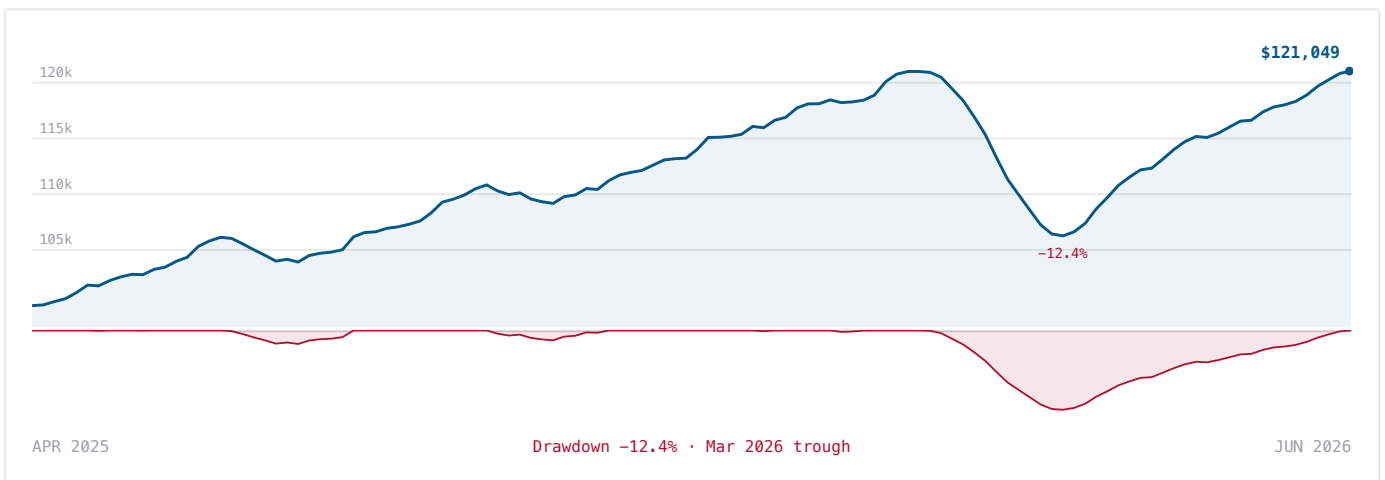
Sample session dossier

What a VECTOR session reports on a portfolio of eight systematic strategies — same numbers end to end, from the equity curve to the AI verdict.

FINAL EQUITY \$121,049 <small>Net profit +\$21,049</small>	CAGR +18.0% <small>Apr 2025 – Jun 2026</small>	SHARPE 1.20 <small>Sortino 1.63</small>	MAX DRAWDOWN -12.4% <small>-\$15,040</small>	WIN RATE 54.8% <small>Profit factor 1.42</small>	ANNUAL VOLATILITY 14.6% <small>VaR95 -2.1% · CVaR -3.4%</small>
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01 Equity & drawdown

Aggregated portfolio equity; the drawdown most dashboards hide is printed right below the curve.



02 Monthly P/L

10 of 15 months positive · best Aug 2025 (+\$3,640) · worst Mar 2026 (-\$4,300) — the month the drawdown bit.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2025				+2.4k	+3.1k	-1.3k	+2.8k	+3.6k	-0.9k	+2.9k	+3.3k	+2.2k
2026	+2.9k	-2.1k	-4.3k	-1.0k	+3.6k	+3.8k						

03 P/L by weekday

Thursday is the only losing day: -\$1,900 across the period. The weekday filter rebuilds daily P&L without it — Max DD improves 3.5 pp, win rate +2.3 pp.

DAY	P/L	WIN %
Monday	+\$5,830	57.4%
Tuesday	+\$4,140	55.0%
Wednesday	+\$3,610	54.1%
Thursday	-\$1,900	46.8%
Friday	+\$9,369	60.2%
Total	+\$21,049	54.8%

04 Correlations

Pearson correlation of daily P&L across every strategy pair.

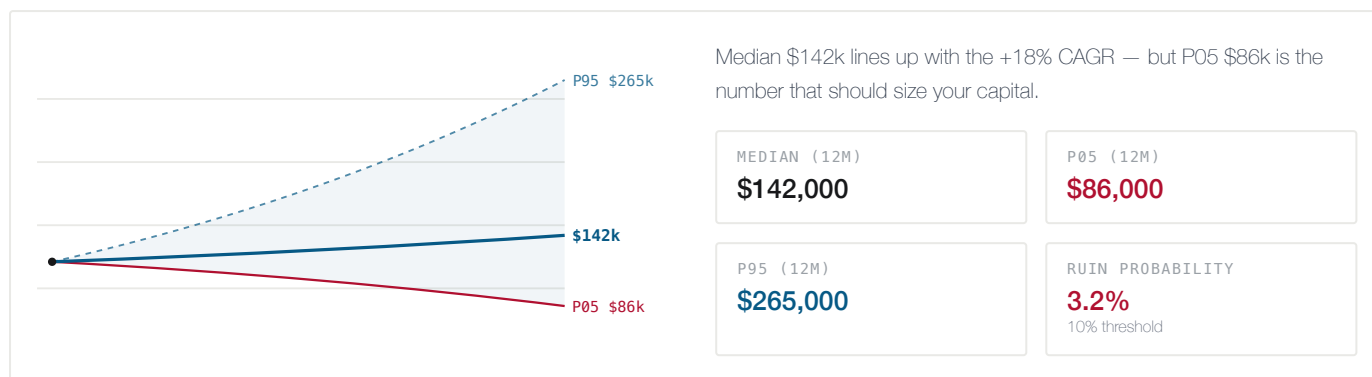
TF↔MOM +0.81

MOST CORRELATED PAIR

TF↔MOM at +0.81 — and correlation tends to rise in drawdowns, exactly when you need it low. Concentration risk wearing a diversification costume.

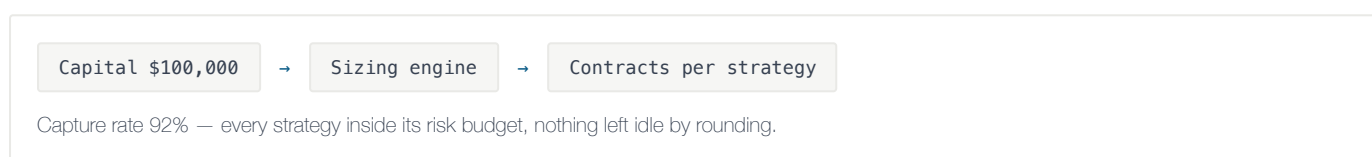
05 Monte Carlo

1,000 resampled 12-month paths across four statistical methods (block bootstrap, filtered historical simulation with GARCH, Student-t / skewed-t).



06 Risk sizing

Given capital and a per-strategy risk cap, trade-level history becomes contract counts — premium and margin references winsorized so a few anomalous trades can't distort them.



07 Vector AI · session verdict

A concentrated portfolio. The **CAGR +18.0%** is driven by two of the eight strategies, and their **TF·MOM +0.81** correlation rises in drawdown — diversification thins exactly when it's needed. The **Sharpe 1.20** holds, but the **Max DD -12.4%** and a **ruin 3.2%** at current size say the tails deserve the next stress test.

AI interpretation anchored to numbers VECTOR has already computed. Not financial advice.

08 In the session, beyond this dossier

Equity Control

CUSUM monitoring — is the live strategy honoring its backtest, or has it broken?

Variants

freeze recipe and results, pin up to eight over the live charts, restore the best one.

Live modules

interactive weekday filter, correlation drill-downs per pair, month detail cards, exports.

Vector AI chat

ask questions on your own numbers — every claim cites its metric.

Access is open — free during the launch window. Import per-trade CSVs from Option Omega, TradeStation, IBKR, NinjaTrader, MT5, tastytrade and more.