PortfolioAnalyst

NAME:	Interactive Brokers LLC
ACCOUNT:	UXXXXXXX
ACCOUNT TYPE:	Individual
BASE CURRENCY:	USD

ANALYSIS PERIOD
January 1, 2026 to January 14, 2026 (Daily)

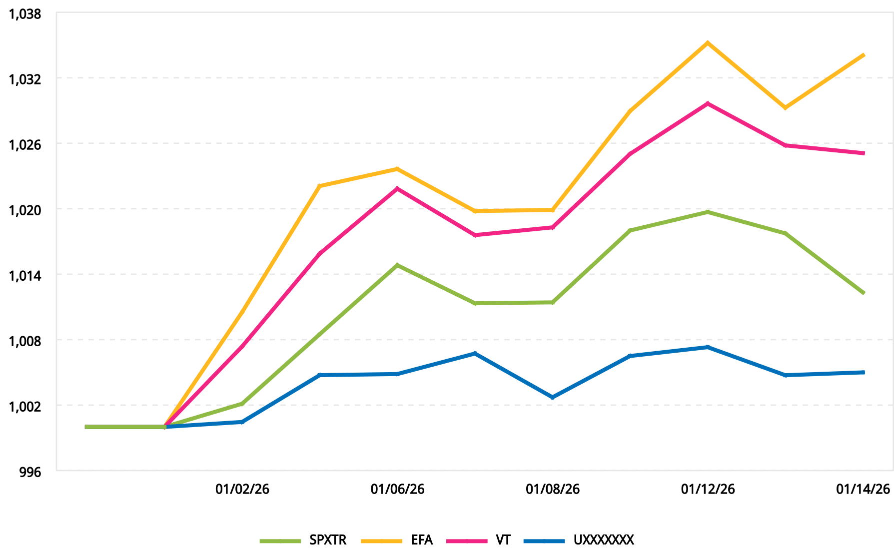
PERFORMANCE MEASURE
TWR

InteractiveBrokers

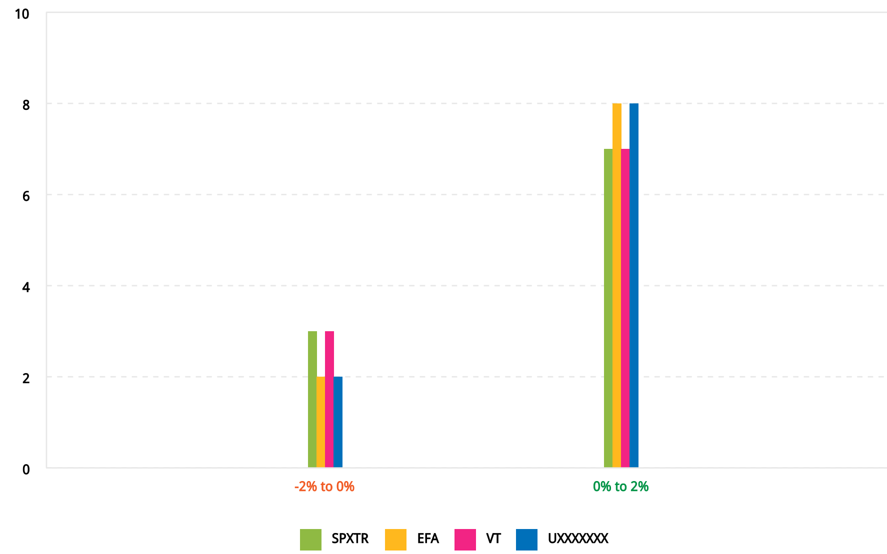
Table of Contents

- Risk Measures Benchmark Comparison 3
- Value at Risk 4
- Greeks 5
- Interest Rate Sensitivity 6
- Notes and Disclosure 7

Value Added Monthly Index (VAMI)



Distribution of Returns



Risk Measures

	SPXTR	EFA	VT	UXXXXXXX
Ending VAMI	1,012.33	1,034.05	1,025.10	1,005.00
Max Drawdown	0.72%	0.57%	0.44%	0.40%
Peak-To-Valley	01/12/26 - 01/14/26	01/12/26 - 01/13/26	01/12/26 - 01/14/26	01/07/26 - 01/08/26
Recovery	Ongoing	Ongoing	Ongoing	2 Days
Sharpe Ratio	4.46	9.29	8.62	2.47
Sortino Ratio	8.19	23.39	20.58	3.79
Standard Deviation	0.40%	0.56%	0.44%	0.24%
Downside Deviation	0.22%	0.22%	0.18%	0.16%
Mean Return	0.12%	0.34%	0.25%	0.05%
Positive Periods	7 (70.00%)	8 (80.00%)	7 (70.00%)	8 (80.00%)
Negative Periods	3 (30.00%)	2 (20.00%)	3 (30.00%)	2 (20.00%)

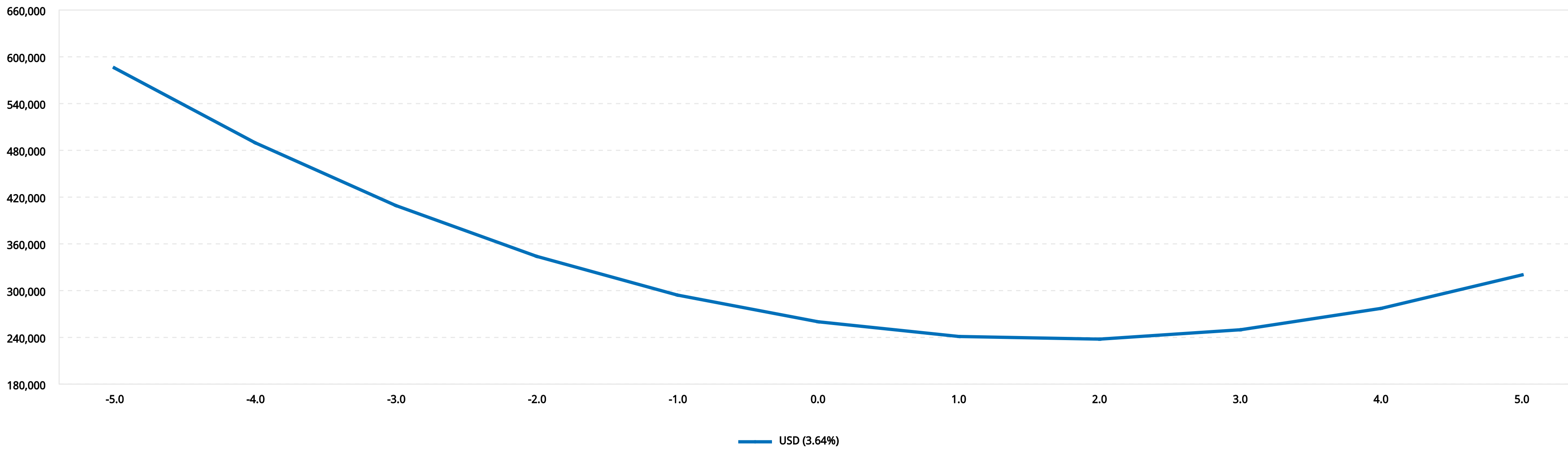
Risk Measures Relative to Benchmark

UXXXXXXX vs.	SPXTR	EFA	VT
Correlation	0.48	0.63	0.52
β:	0.29	0.27	0.28
α:	0.01	-0.13	-0.08

				Variance-Covariance Method			Historical Method		
Underlying Symbol	Underlying Description	Price	Value (USD)	Price	Change %	P&L	Price	Change %	P&L
Sub-Portfolios									
4 1/2 01/01/48	NEW JERSEY ST TPK AUTH TPK REV BDS 2022 B NJ	102.2044	40881.75	102.2044	0.00	0.00	102.2044	0.00	0.00
645913AA2 7.425 02/15/29 - PARTIAL CALL RED DATE 0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION FDG REV REV BDS 1997 A NJ	104.4382	29242.69	104.4382	0.00	0.00	104.4382	0.00	0.00
AAPL	APPLE INC	259.9600	-9.82	257.5066	-0.94	0.02	248.5866	-4.38	0.09
BRK B	BERKSHIRE HATHAWAY INC-CL B	493.1500	29171.12	483.5220	-1.95	-664.88	479.6174	-2.74	-934.52
GOOG	ALPHABET INC-CL C	336.3100	-1640.54	334.5961	-0.51	-37.38	320.4702	-4.71	-345.45
JPM PRL	JPMORGAN CHASE & CO	19.9700	10983.50	19.7938	-0.88	-96.91	19.7173	-1.27	-139.00
JPM PRM	JPMORGAN CHASE & CO	18.5640	182384.82	18.3254	-1.29	-2343.95	18.3160	-1.34	-2436.83
LMT	LOCKHEED MARTIN CORP	572.7000	0.00	558.5316	-2.47	0.00	564.1834	-1.49	0.00
LMT 4.85 09/15/41	LMT 4.85 09/15/41	95.4280	189901.72	95.4280	0.00	0.00	95.4280	0.00	0.00
NOC	NORTHROP GRUMMAN CORP	653.1400	-489.33	638.0094	-2.32	-9.90	642.2778	-1.66	-7.11
NVO	NOVO-NORDISK A/S-SPONS ADR	58.9100	48238.83	58.5377	-0.63	-228.16	56.3581	-4.33	-1563.87
OZKAP	BANK OZK	16.6700	2250.45	16.4674	-1.22	-27.35	16.3004	-2.22	-49.89
SGOV	ISHARES 0-3 MONTH TREASURY B	100.5100	860868.15	100.4921	-0.02	-152.98	100.4951	-0.01	-127.60
USD	USD	1.0000	4533.23	1.0000	0.00	0.00	1.0000	0.00	0.00
V	VISA INC-CLASS A SHARES	329.1700	-16799.63	317.6299	-3.51	-2486.41	318.0467	-3.38	-2396.60
XSP	Mini-SPX Index	692.6600	-5245.34	687.7548	-0.71	-359.81	665.9802	-3.85	-1957.04
Total			1374271.59			-6407.71			-9957.81

	Instrument					Portfolio						
Description	Price	Delta	Gamma	Theta	Vega	Quantity	Delta	Gamma	Theta	Vega	Delta Dollars	Gamma Dollars
ALPHABET INC-CL C												
GOOG 270115P00230000	8.01	-0.11	0.00	-0.03	0.63	-2	21.40	-0.20	6.00	-126.00	7,197.03	-1.13
Total ALPHABET INC-CL C							**21.40**	**-0.20**	**6.00**	**-126.00**	**7,197.03**	**-1.13**
APPLE INC												
AAPL 260116C00270000	0.10	0.04	0.02	-0.09	0.02	-3	-13.20	-4.80	27.60	-5.70	-3,431.47	-16.22
Total APPLE INC							**-13.20**	**-4.80**	**27.60**	**-5.70**	**-3,431.47**	**-16.22**
BANK OZK												
OZKAP	16.67					135	135.00				2,250.45	
Total BANK OZK							**135.00**	**0.00**	**0.00**	**0.00**	**2,250.45**	**0.00**
BERKSHIRE HATHAWAY INC-CL B												
BRK B	493.15					60	60.00				29,589.00	
BRKB 270115P00380000	4.08	-0.07	0.00	-0.02	0.71	-1	7.40	-0.10	1.70	-71.00	3,649.31	-1.22
Total BERKSHIRE HATHAWAY INC-CL B							**67.40**	**-0.10**	**1.70**	**-71.00**	**33,238.31**	**-1.22**
ISHARES 0-3 MONTH TREASURY B												
SGOV	100.51					8,565	8,565.00				860,868.15	
Total ISHARES 0-3 MONTH TREASURY B							**8,565.00**	**0.00**	**0.00**	**0.00**	**860,868.15**	**0.00**
JPMORGAN CHASE & CO												
JPM PRL	19.97					550	550.00				10,983.50	
JPM PRM	18.56					9,824.6509	9,824.65				182,384.82	
Total JPMORGAN CHASE & CO							**10,374.65**	**0.00**	**0.00**	**0.00**	**193,368.32**	**0.00**
LOCKHEED MARTIN CORP												
LMT 260116P00230000	0.00	0.00	0.00	0.00	0.00	-3	0.00	0.00	0.00	0.00	0.00	0.00
LMT 260116P00270000	0.00	0.00	0.00	0.00	0.00	-1	0.00	0.00	0.00	0.00	0.00	0.00
LMT 260116P00280000	0.00	0.00	0.00	0.00	0.00	4	0.00	0.00	0.00	0.00	0.00	0.00
Total LOCKHEED MARTIN CORP							**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Mini-SPX Index												
XSP 260209P00620000	0.74	-0.04	0.00	-0.07	0.17	-4	16.00	-0.80	28.80	-67.60	11,082.56	-19.19
XSP 281215P00650000	51.02	-0.28	0.00	-0.02	3.89	-1	27.50	-0.10	2.20	-388.60	19,048.15	-2.40
Total Mini-SPX Index							**43.50**	**-0.90**	**31.00**	**-456.20**	**30,130.71**	**-21.59**
NORTHROP GRUMMAN CORP												
NOC 270115P00260000	4.41	-0.02	0.00	-0.02	0.31	-2	3.60	0.00	3.20	-61.40	2,351.30	0.00
Total NORTHROP GRUMMAN CORP							**3.60**	**0.00**	**3.20**	**-61.40**	**2,351.30**	**0.00**
NOVO-NORDISK A/S-SPONS ADR												
NVO	58.91					918.9649	918.96				54,136.22	
NVO 260918C00105000	1.00	0.11	0.01	-0.01	0.09	-2	-21.80	-1.60	2.00	-18.60	-1,284.24	-0.28
NVO 280121C00090000	7.50	0.40	0.01	-0.01	0.32	-9	-358.20	-9.00	9.90	-285.30	-21,101.56	-1.56
Total NOVO-NORDISK A/S-SPONS ADR							**538.96**	**-10.60**	**11.90**	**-303.90**	**31,750.42**	**-1.84**
VISA INC-CLASS A SHARES												
V 270115C00450000	3.61	0.11	0.00	-0.02	0.67	-3	-33.00	-0.90	6.00	-200.40	-10,862.61	-4.88
V 270115P00320000	22.99	-0.38	0.01	-0.03	1.23	-1	37.80	-0.50	2.90	-123.20	12,442.63	-2.71
V 270115P00335000	30.43	-0.46	0.01	-0.03	1.28	-2	91.00	-1.00	5.60	-256.80	29,954.47	-5.42
V 270617P00325000	31.32	-0.40	0.00	-0.02	1.47	-1	39.70	-0.40	2.10	-147.40	13,068.05	-2.17
V 271217P00335000	40.26	-0.42	0.00	-0.02	1.72	-1	42.50	-0.40	1.90	-172.40	13,989.73	-2.17
Total VISA INC-CLASS A SHARES							**178.00**	**-3.20**	**18.50**	**-900.20**	**58,592.26**	**-17.34**
Total									**99.90**	**-1,924.40**	**1,216,315.49**	**-59.33**

Convexity Adjusted by Currency



			Estimated Value at Rate Change ($ | %)											
Positions	Market Value ($)	Weight (%)	-5%		-2%		-1%		1%		2%		5%	
USD Positions	**260,026.16**	**100.00**	**585,782.76**	**125.28**	**344,020.99**	**32.30**	**294,305.61**	**13.18**	**241,182.65**	**-7.25**	**237,775.08**	**-8.56**	**320,168.00**	**23.13**
4 1/2 01/01/48	40,881.75	15.72	122,308.29	199.18	60,746.97	48.59	48,696.79	19.12	37,301.84	-8.76	37,957.07	-7.15	65,333.55	59.81
LMT 4.85 09/15/41	189,901.72	73.03	429,017.03	125.92	252,261.44	32.84	215,533.84	13.50	175,365.06	-7.65	171,923.88	-9.47	228,173.12	20.15
645913AA2 7.425 02/15/29 - PARTIAL CALL RED DATE 0	29,242.69	11.25	34,457.44	17.83	31,012.58	6.05	30,074.97	2.85	28,515.75	-2.49	27,894.14	-4.61	26,661.33	-8.83

Notes and Disclosure

General Notes

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 gain or loss from future contracts settle into cash each night. The notional value is used when computing the contribution to return.
3. Dividend accruals, interest accruals, and insured deposits are included in cash amounts throughout the report.
4. Price valuations are obtained from outside parties. Interactive Brokers shall have no responsibility for the accuracy or timeliness of any such price valuation.
5. 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.
6. 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.
7. For accounts opened and funded before 2009, reports with a time period of Since Inception will only include data going back to January 1, 2009. This includes some default reports and both Historical Performance reports.
8. 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.

Section Specific Notes

1. Benchmark Comparison: The benchmarks included in this report are SPXTR (S&P 500 TR Index in USD), EFA (iShares MSCI EAFE Index in USD), and VT (Vanguard Total World Stock Index ETF in USD).
2. Interest Rate Sensitivity: The rates displayed next to each currency within the Interest Rate Sensitivity chart are the IBKR Reference Benchmark Rates and are for informational purposes only.
3. Risk Measures: Historical US 3 Month Treasury Bill rates are used as the risk free rates when calculating Alpha, the Sharpe ratio, the Sortino ratio, and the downside deviation.
4. Value at Risk: In the Value at Risk report, all monetary amounts (Value, P/L) are provided in the base currency of the account. Risk factor prices are provided in the currency of the asset. Where the risk factor is a currency, the price is stated in units of USD. Bond risks are not included in the P/L calculation. Therefore, all bond positions denominated in the same currency as the account will have a P/L of 0. P/L is calculated at the 99.5% Confidence Level for both the Variance-Covariance and Historical methods.

Disclosure