April 2024

Agility Trading Strategy

Agility Trading Strategy QEP only

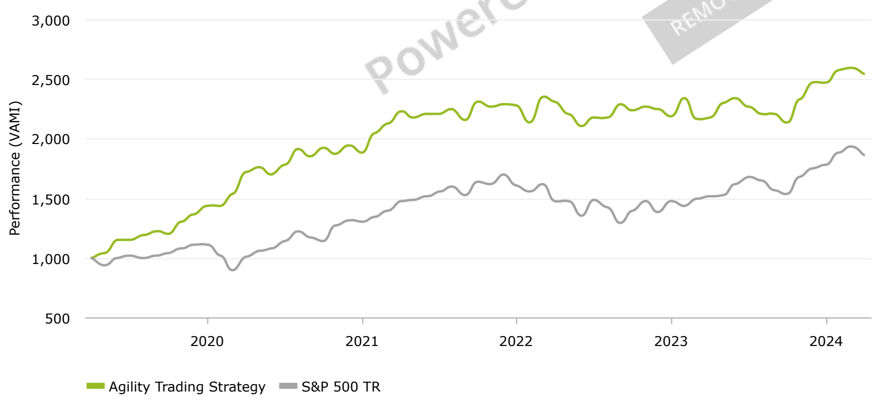
Investment Strategy

At Agility Trading our goal is to participate when equity markets rally while providing downside protection when markets experience painful selloffs Our proprietary trading algorithm centers around trading the most liquid exchange traded futures contracts This approach allows us to benefit from the inherent liquidity advantages of trading futures contracts a crucial tool to have at one's disposal during times of market uncertainty and
disruption. Agility Trading’s strategy is designed to provide a " against broader market downturns by introducing an array of complementary and diversified strategies on futures contracts positions These strategies combined have demonstrated a correlation profile that protects against downside losses without sacrificing upside potential.

General Information

Company	Agility Trading Strategy
Principal	Eric Schreiber
Phone	561-484-7321
E-mail	mf@agilitytrading.com
Performance Compiled by	Futures Accounting & Compliance

Performance (VAMI)



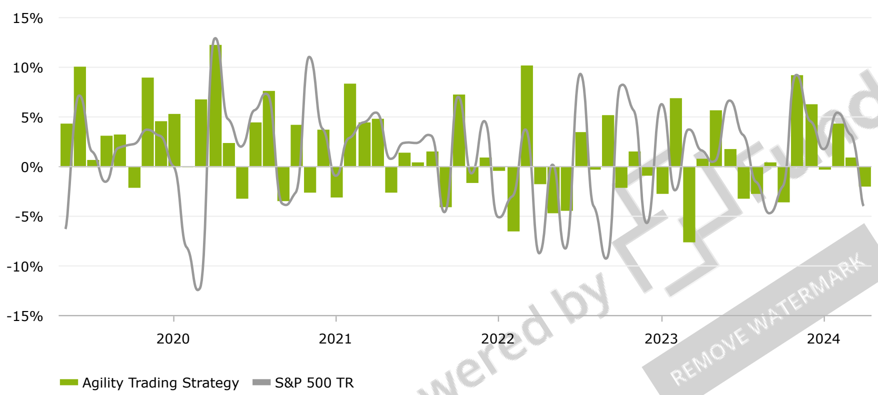
General Information

Inception Date	May 2019
Minimum Investment	1,000,000 USD
Management Fee	0.85%
Performance Fee	25.00%
Highwater Mark	Yes
Investment Restriction	Only for Qualified Eligible Persons

Statistics

Sharpe Ratio	1.30
Sortino Ratio	2.64
Sterling Ratio	0.24
Standard Deviation Monthly	4.45%
Downside Deviation	2.06%
Correlation vs S&P 500	0.32

Monthly Returns

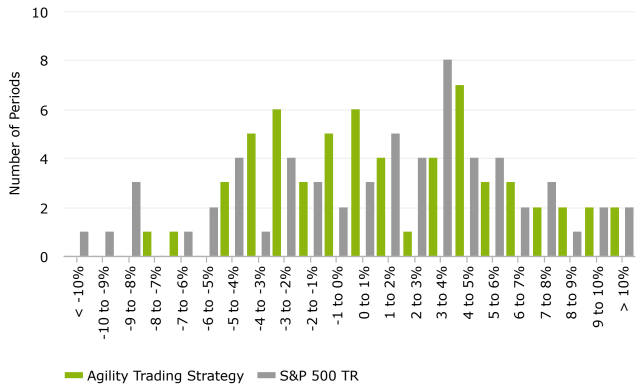


Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-0.21	4.26	0.83	-1.90									**2.91**
2023	-2.63	6.77	-7.50	0.68	5.57	1.74	-3.20	-2.67	0.37	-3.55	9.10	6.27	**9.97**
2022	-0.34	-6.44	10.10	-1.73	-4.60	-4.44	3.37	-0.22	5.14	-2.12	1.48	-0.90	**-1.83**
2021	-3.09	8.26	4.36	4.80	-2.54	1.34	0.35	1.49	-4.04	7.14	-1.60	0.85	**17.76**
2020	5.30	0.00	6.70	12.17	2.28	-3.22	4.43	7.52	-3.39	4.17	-2.55	3.67	**42.42**
2019					4.23	9.96	0.57	3.09	3.22	-2.09	8.88	4.47	**36.60**

There is a substantial risk of loss in trading commodity futures, equities, options and off-exchange foreign currency products. Past performance is not indicative of future results.

Distribution of Monthly Returns



12 Month Rolling ROR

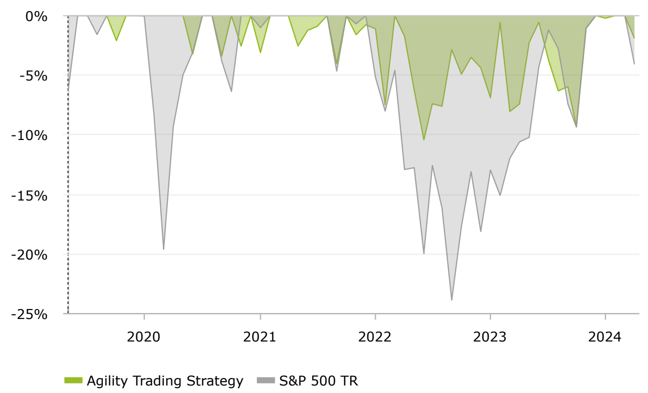
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-10.41%	3	18	04/2022	12/2023
2	-7.47%	4	1	11/2021	03/2022
3	-4.04%	1	1	09/2021	10/2021
4	-3.39%	1	1	09/2020	10/2020
5	-3.22%	1	1	06/2020	07/2020

Return Report

Period	Best	Worst	Average	Median	Last
1 Month	12.17%	-7.50%	1.67%	1.09%	-1.90%
3 Months	22.41%	-10.41%	4.92%	4.26%	3.13%
6 Months	43.35%	-8.03%	9.66%	6.67%	19.32%
1 Year	72.15%	-8.04%	18.83%	12.70%	16.89%
2 Years	123.22%	-7.60%	34.24%	20.46%	10.13%
3 Years	131.11%	10.78%	51.03%	37.24%	14.02%
5 Years	154.51%	154.51%	154.51%	154.51%	154.51%

Drawdown

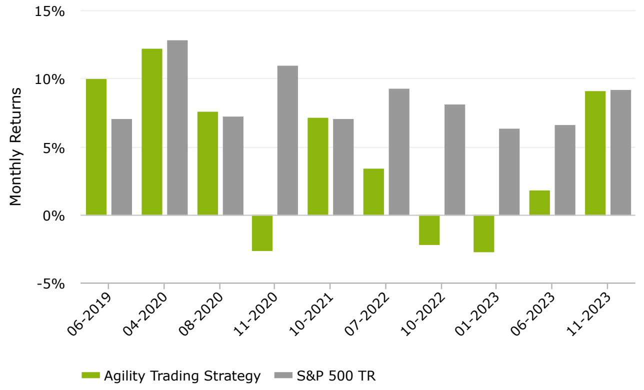


Volatility (12 Months Rolling)

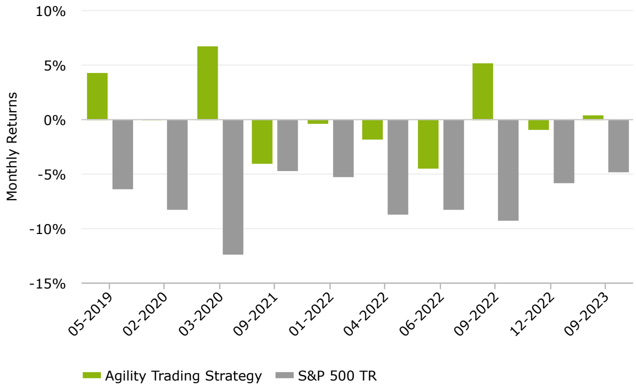
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	20.54%	73.20%	184.35%	560.99%	2232.12%	10652.53%
% Positive	60.00%	70.69%	81.82%	77.55%	91.89%	100.00%
Avg. Pos. Period	4.58%	8.35%	12.75%	25.33%	37.61%	51.03%
Avg. Neg. Period	-2.82%	-3.35%	-4.23%	-3.63%	-3.97%	-
Sharpe Ratio	1.30	2.40	2.95	3.04	3.32	5.36
Sortino Ratio	2.64	7.14	16.15	29.84	77.14	0.00
Standard Deviation	4.45%	7.11%	11.35%	21.43%	35.77%	33.01%
Downside Deviation	2.06%	2.27%	1.95%	1.98%	1.35%	0.00%

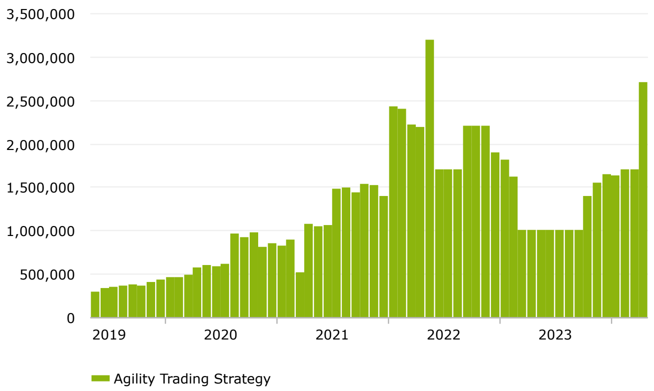
Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



AUM



Instruments

Data not available

For the latest performance, please scan the image above with a QR Reader.

No data filled