Buckingham Global Advisors

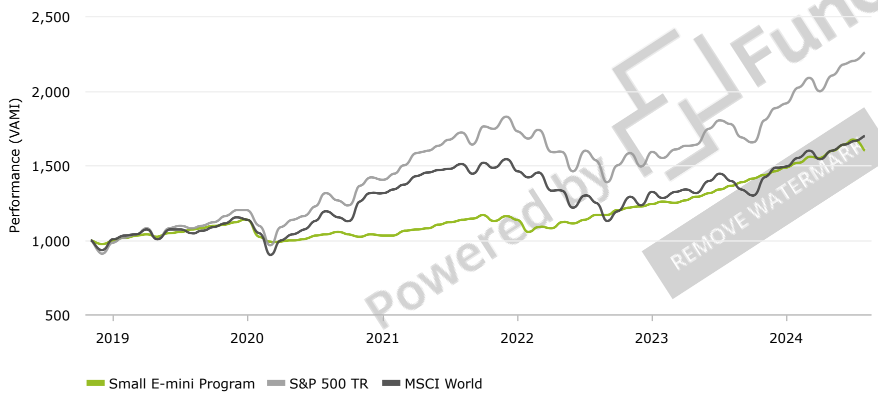
August 2024

Small E-mini Program

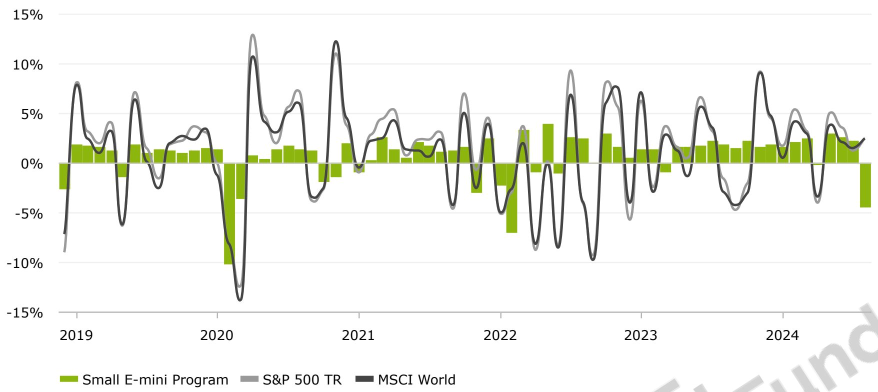
Investment Strategy

No data filled

Performance (VAMI)



Monthly Returns



Company Information

Company	Buckingham Global Advisors
Principal	Chong (Charles) Dai
Phone	949 - 829 2299
E-mail	volson@buckinghamga.com
Performance Compiled by	Buckingham Global Advisors

Fund Information

Inception Date	Dec 2018
Minimum Investment	60,000 USD
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	No
Investment Restriction	None

Statistics

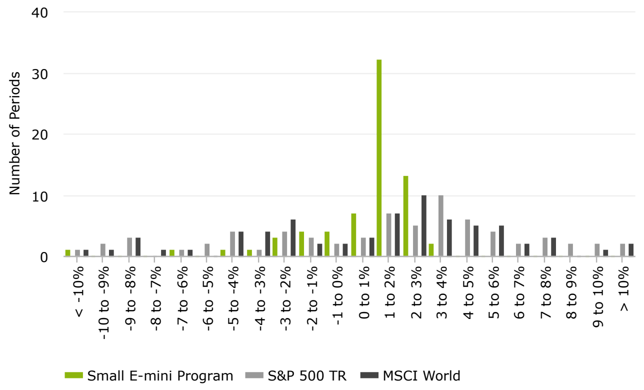
Sharpe Ratio	1.08
Sortino Ratio	1.35
Sterling Ratio	0.82
Standard Deviation Monthly	2.28%
Downside Deviation	1.76%
Correlation vs S&P 500	0.49

Monthly Performance

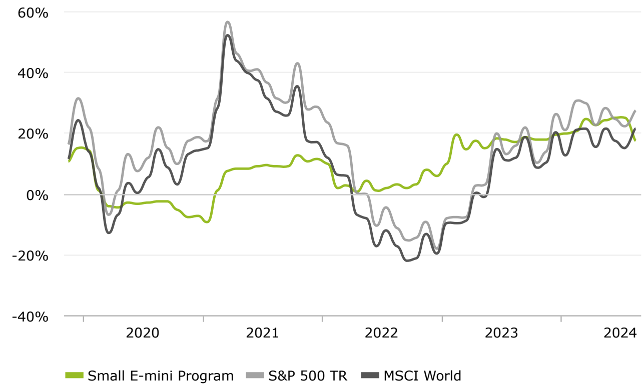
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.63	2.09	2.48	-0.18	2.91	2.54	2.25	-4.40					**9.48**
2023	1.30	1.40	-0.88	1.54	1.56	1.74	2.20	1.86	1.41	2.21	1.60	1.86	**19.29**
2022	-2.15	-6.99	3.34	-0.88	3.92	-1.00	2.53	2.40	0.05	2.95	1.58	0.54	**5.92**
2021	-0.84	0.22	2.52	1.29	0.46	2.11	1.75	1.05	1.21	1.64	-2.90	2.44	**11.37**
2020	1.31	-10.11	-3.56	0.71	0.31	1.35	1.66	1.37	1.26	-1.78	-1.32	1.91	**-7.32**
2019	1.88	1.75	1.53	1.20	-1.32	1.87	1.03	1.29	1.23	0.94	1.20	1.51	**15.01**
2018												-2.54	**-2.54**

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



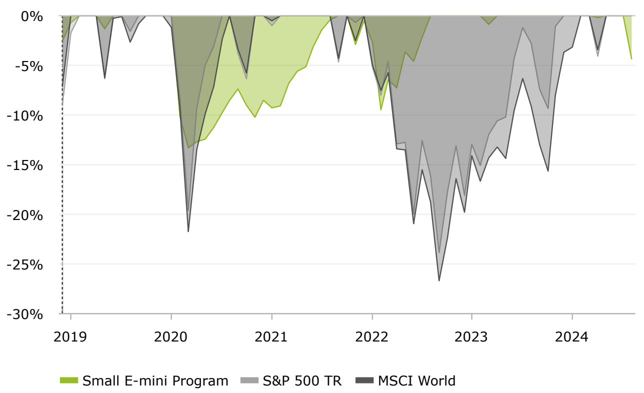
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-13.31%	2	18	02/2020	09/2021
2	-9.47%	4	6	11/2021	08/2022
3	-4.40%	1	0	08/2024	-
4	-2.54%	1	2	12/2018	02/2019
5	-1.32%	1	1	05/2019	06/2019

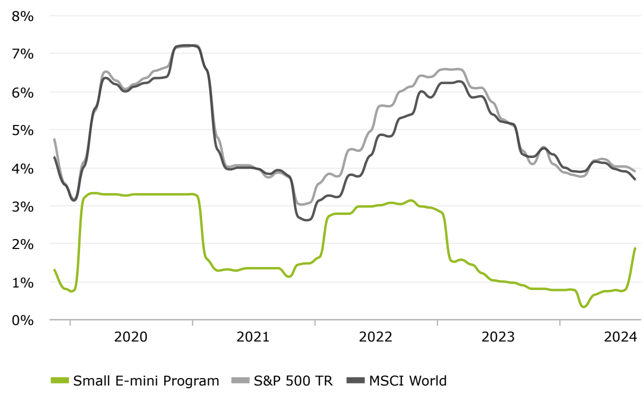
Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	3.92%	-10.11%	0.71%	1.37%	-4.40%	78.26%
3 Months	7.90%	-12.69%	2.37%	3.90%	0.23%	82.09%
6 Months	12.68%	-10.08%	4.65%	6.02%	5.52%	81.25%
1 Year	25.13%	-9.28%	8.77%	8.99%	17.44%	81.03%
2 Years	47.55%	-0.30%	17.03%	14.44%	37.38%	97.83%
3 Years	49.61%	3.91%	25.27%	27.28%	41.54%	100.00%
5 Years	58.81%	43.53%	51.58%	50.07%	49.89%	100.00%

Drawdown



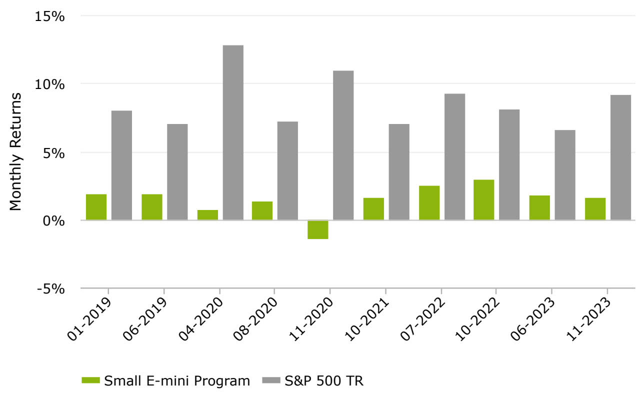
Volatility (12 Months Rolling)



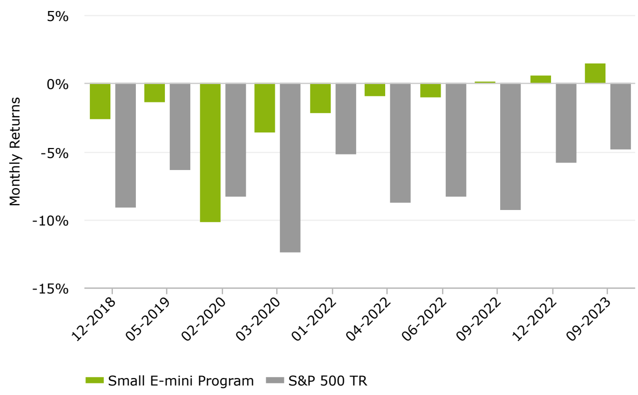
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	8.52%	31.09%	68.64%	162.24%	511.21%	1258.91%
% Positive	78.26%	82.09%	81.25%	81.03%	97.83%	100.00%
Avg. Pos. Period	1.66%	3.95%	7.20%	11.95%	17.42%	25.27%
Avg. Neg. Period	-2.72%	-4.88%	-6.40%	-4.79%	-0.30%	-
Sharpe Ratio	1.08	2.00	2.57	3.24	4.33	5.57
Sortino Ratio	1.35	2.93	4.95	12.61	1268.84	0.00
Standard Deviation	2.28%	4.10%	6.26%	9.37%	13.64%	15.72%
Downside Deviation	1.76%	2.70%	3.11%	2.30%	0.04%	0.00%

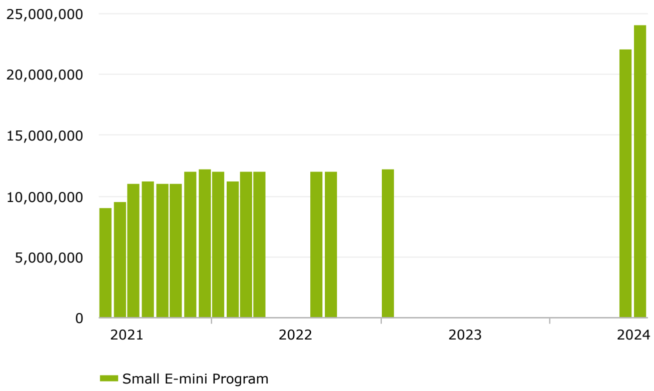
Up Capture vs. S&P 500 TR



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