Agility Trading Strategy

Agility Trading Strategy QEP only

Investment Strategy

The Agility Trading Strategy seeks to provide investors with returns similar to the performance of the S&P 500 Index during rallying market periods, and augment portfolio returns with certain alternative investment futures trading strategies that are intended to outperform during periods of volatility, risk-off and declining markets. Agility achieves this investment objective by: (i) maintaining a long equity futures position that is constructed to attempt to yield broad-based market returns similar to the performance of the S&P 500 Index; and (ii) adopting a systematic research-driven approach to trading futures contracts in order to generate additional negative and non-correlated portfolio returns.

The complimentary strategies offer negative correlation, at key times, which can offset losses during painful selloffs while still participating in equity market upside.

Qualified investors can participate through separately managed accounts or in the Agility Trading Fund.

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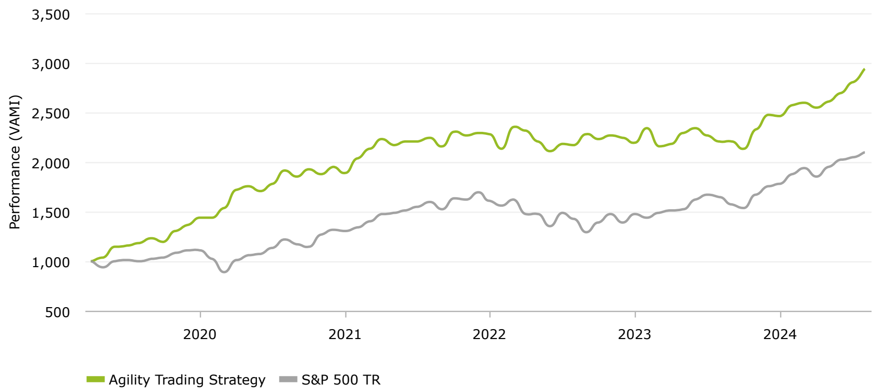
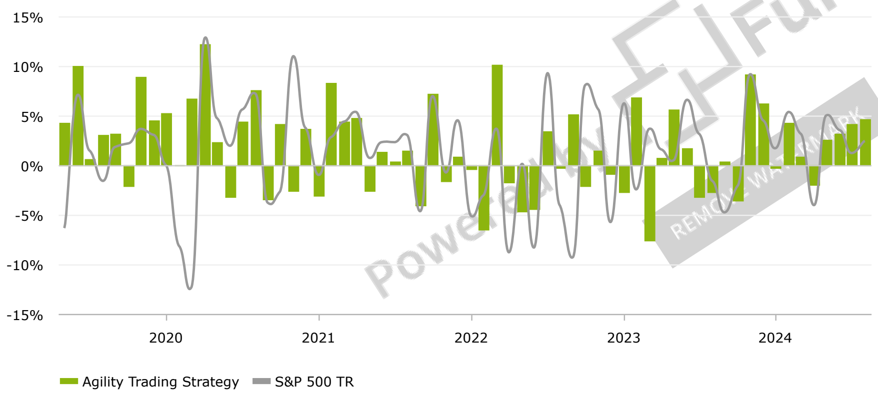
Performance (VAMI)



Monthly Returns



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Company Information

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

Fund 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

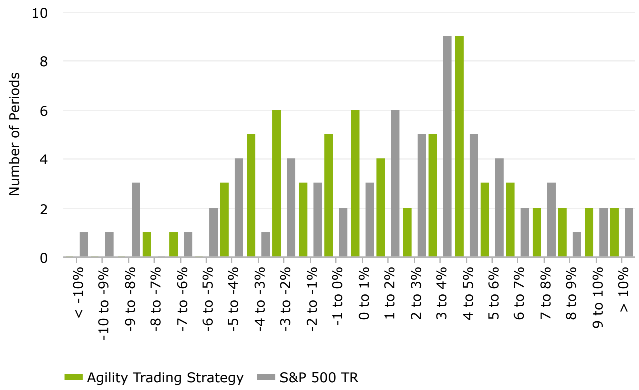
Sharpe Ratio	1.43
Sortino Ratio	2.94
Sterling Ratio	0.54
Standard Deviation Monthly	4.34%
Downside Deviation	2.00%
Correlation vs S&P 500	0.32

Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-0.21	4.26	0.83	-1.90	2.51	3.17	4.20	4.67					**18.71**
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

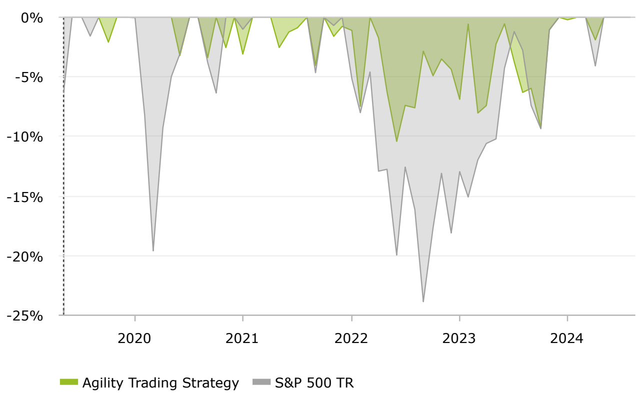
Drawdown Report

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	Winnin
1 Month	12.17%	-7.50%	1.79%	1.48%	4.67%	62.50
3 Months	22.41%	-10.41%	5.05%	4.26%	12.52%	72.58
6 Months	43.35%	-8.03%	9.83%	7.59%	14.10%	83.05
1 Year	72.15%	-8.04%	19.03%	15.09%	33.23%	79.25
2 Years	123.22%	-7.60%	33.58%	20.94%	35.10%	92.68
3 Years	131.11%	10.78%	47.42%	30.75%	30.75%	100.00
5 Years	154.51%	134.86%	146.02%	147.06%	147.06%	100.00

Drawdown

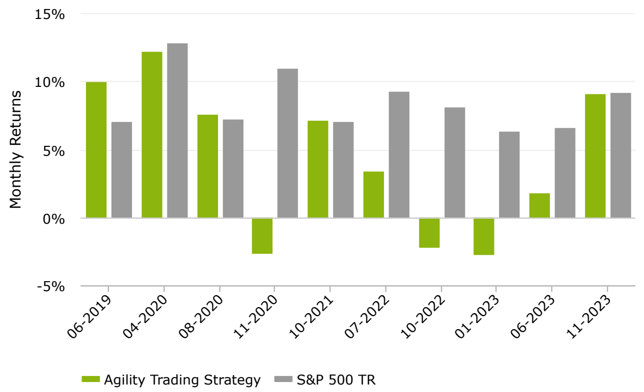


Volatility (12 Months Rolling)

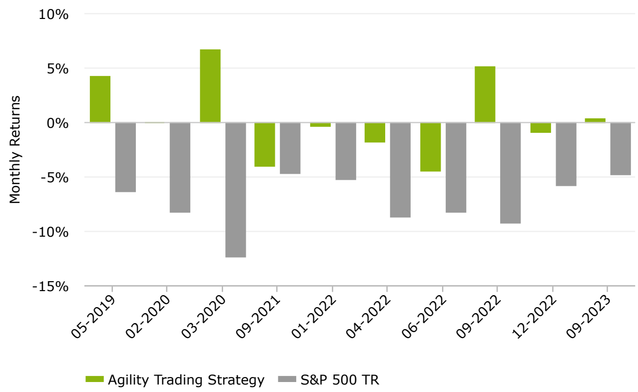
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	22.38%	76.00%	190.81%	582.09%	2176.38%	8040.45%
% Positive	62.50%	72.58%	83.05%	79.25%	92.68%	100.00%
Avg. Pos. Period	4.49%	8.23%	12.70%	24.96%	36.55%	47.42%
Avg. Neg. Period	-2.82%	-3.35%	-4.23%	-3.63%	-3.97%	-
Sharpe Ratio	1.43	2.50	3.10	3.18	3.41	5.14
Sortino Ratio	2.94	7.60	17.11	31.60	80.50	0.00
Standard Deviation	4.34%	6.99%	10.99%	20.73%	34.09%	31.98%
Downside Deviation	2.00%	2.20%	1.88%	1.90%	1.28%	0.00%

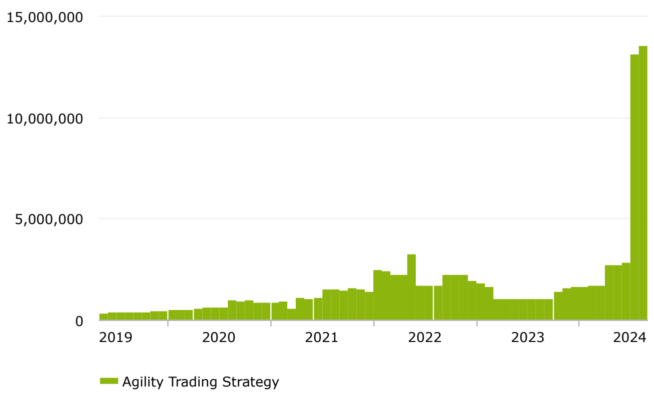
Up Capture vs. S&P 500 TR



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