Agility Trading Strategy

Agility Trading Strategy QEP only

October 2024

Investment Strategy

The Agility Trading Strategy achieves its investment objective by maintaining:
(i) strategic long equity component: comprised of a relatively passive buy and hold strategy on equity index futures contracts
(ii) active Long/Short component: utilizes a systematic short-term probability-based pattern recognition early breakout strategy to generate trades that have historically generated a return stream of positive performance with a unique and significant negative correlation distribution to equity 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.

Company Information

Company	Agility Trading Strategy
Principal	Eric Schreiber
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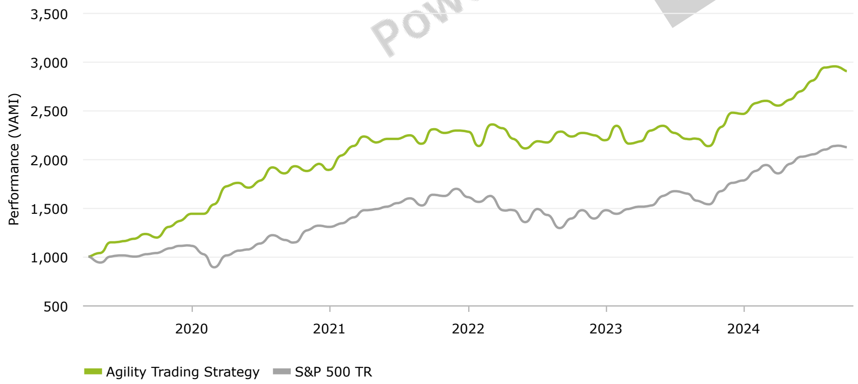
E-mail	info@agilitytrading.com
Performance Compiled by	Futures Accounting & Compliance

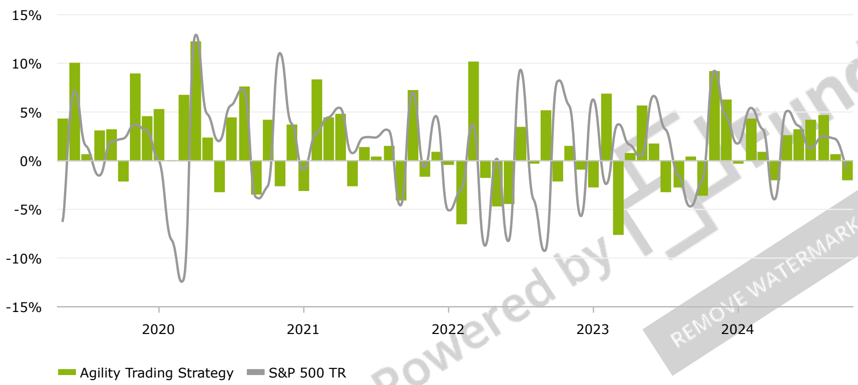
Performance (VAMI)



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

Monthly Returns



Statistics

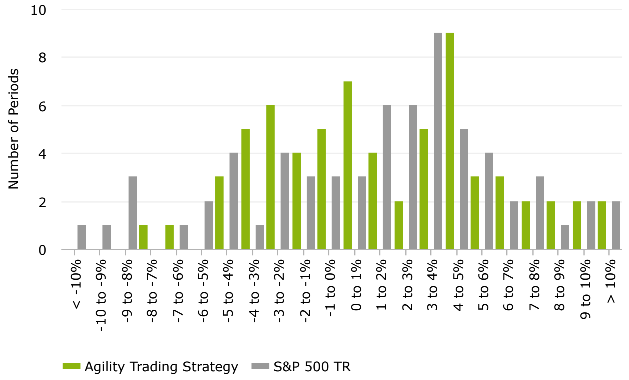
Sharpe Ratio	1.38
Sortino Ratio	2.84
Sterling Ratio	0.46
Standard Deviation Monthly	4.30%
Downside Deviation	1.98%
Correlation vs S&P 500	0.33

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	0.65	-1.98			**17.11**
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

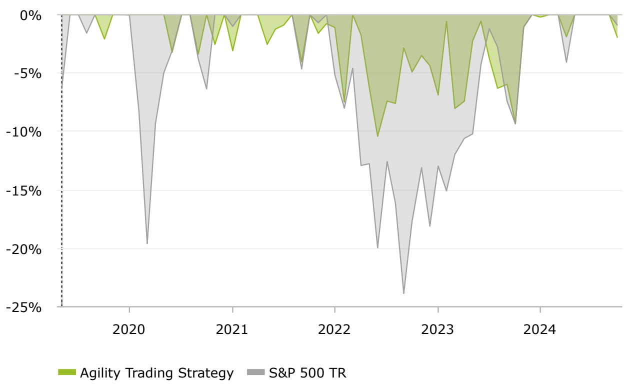
Drawdown Report

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	Winning %
1 Month	12.17%	-7.50%	1.71%	1.41%	-1.98%	62.12%
3 Months	22.41%	-10.41%	5.10%	4.26%	3.26%	73.44%
6 Months	43.35%	-8.03%	9.97%	8.84%	13.80%	83.61%
1 Year	72.15%	-8.04%	19.60%	16.56%	35.78%	80.00%
2 Years	123.22%	-7.60%	33.39%	22.38%	29.51%	93.02%
3 Years	131.11%	10.78%	46.38%	30.75%	25.47%	100.00%
5 Years	154.51%	134.86%	144.60%	143.33%	141.18%	100.00%

Drawdown

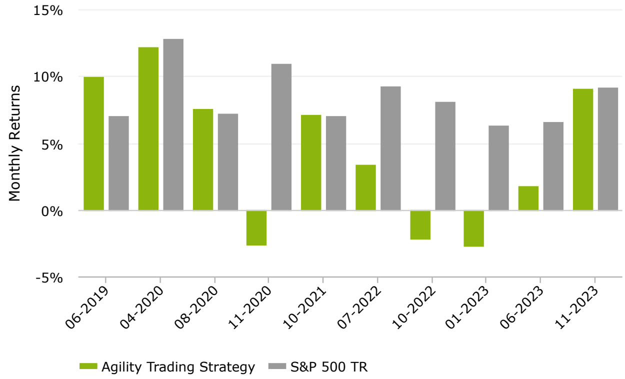


Volatility (12 Months Rolling)

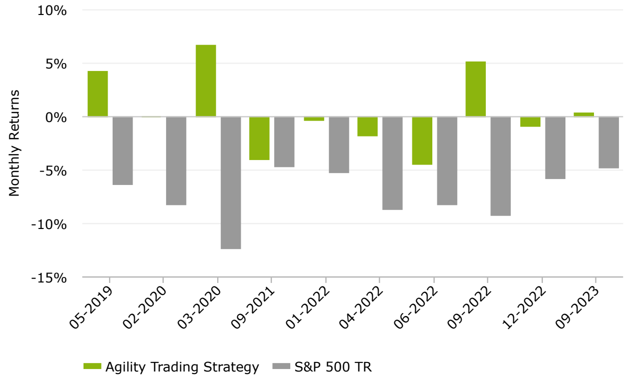
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	21.33%	77.03%	195.50%	624.36%	2173.15%	7461.62%
% Positive	62.12%	73.44%	83.61%	80.00%	93.02%	100.00%
Avg. Pos. Period	4.39%	8.16%	12.75%	25.40%	36.19%	46.38%
Avg. Neg. Period	-2.79%	-3.35%	-4.23%	-3.63%	-3.97%	-
Sharpe Ratio	1.38	2.56	3.19	3.30	3.47	5.15
Sortino Ratio	2.84	7.81	17.67	33.28	82.39	0.00
Standard Deviation	4.30%	6.91%	10.83%	20.56%	33.30%	31.22%
Downside Deviation	1.98%	2.16%	1.85%	1.87%	1.25%	0.00%

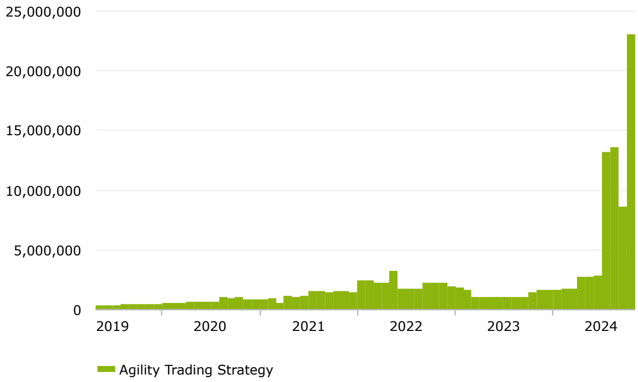
Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



AUM



Instruments

Interest Rates	31%
Indices	24%
Energies	16%
Currencies	12%
Metals	9%
Grains	8%
Meats	0%
Softs	0%
Other	0%

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

No data filled