August 2024

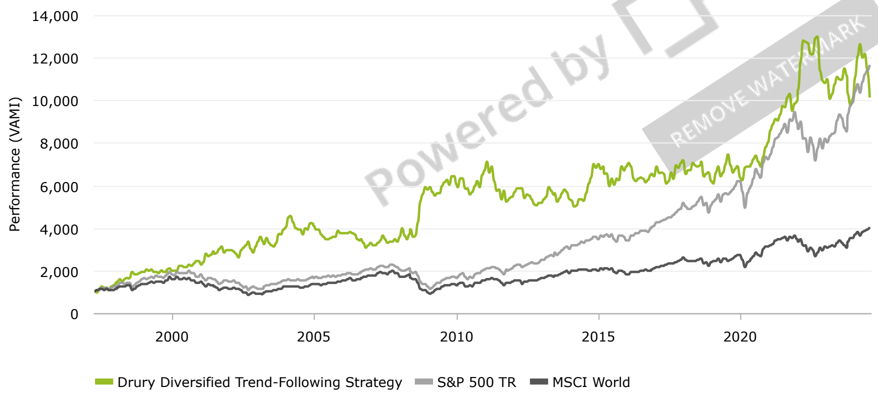
Drury Capital, Inc

Drury Diversified Trend-Following Strategy QEP only

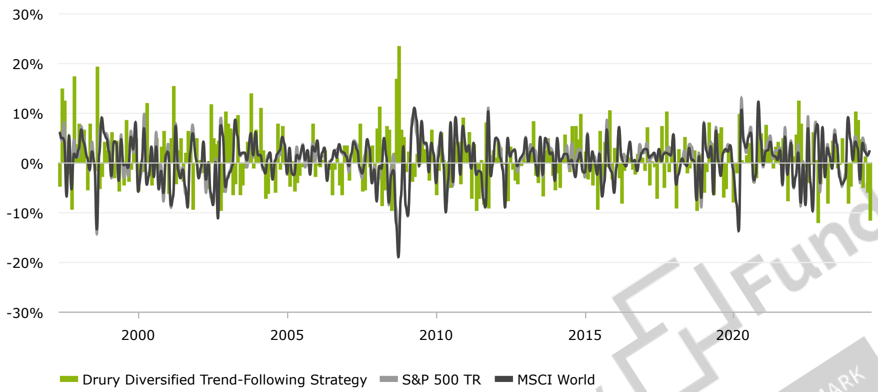
Investment Strategy

The program is built on elements of trend-following and diversification. The portfolio emphasizes diversification by trading metals, agricultural products, foreign exchange, stock index futures, energy products, financial instruments, and tropical products (softs). Positions can be short as well as long. The program has no market or sector bias, based on the belief that each instrument can produce long-term profits through the application of independent technical analysis and risk management.

Performance (VAMI)



Monthly Returns



Company Information

Company	Drury Capital, Inc
Principal	Bernard Drury
Phone	+1 609 252 1230
E-mail	client.services@drurycapital.co
Performance Compiled by	-

Fund Information

Inception Date	May 1997
Minimum Investment	10,000,000 USD
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	No
Investment Restriction	Only for Qualified Eligible Persons

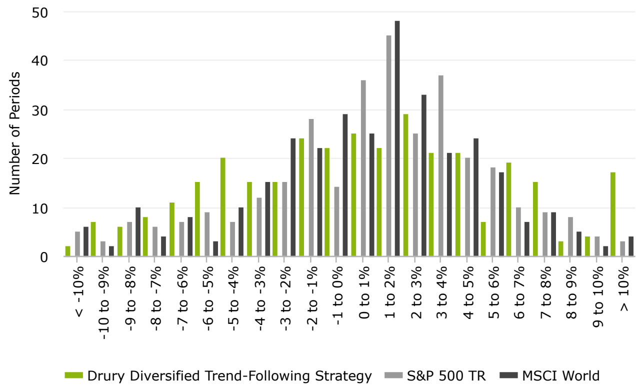
Statistics

Sharpe Ratio	0.54
Sortino Ratio	0.76
Sterling Ratio	0.06
Standard Deviation Monthly	5.52%
Downside Deviation	3.23%
Correlation vs S&P 500	-0.13

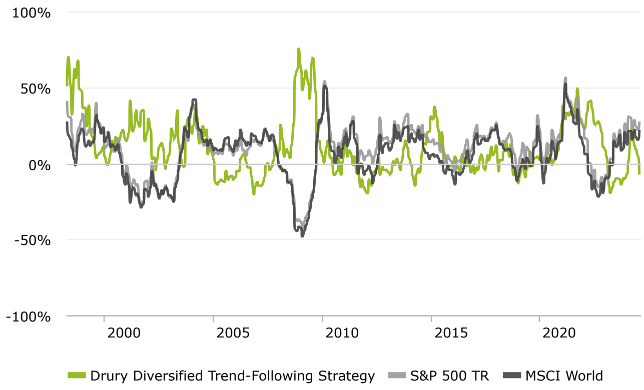
Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	2.77	10.18	8.62	4.75	-4.88	1.28	-5.85	-11.51					**3.41**
2023	-0.91	1.40	-8.12	2.03	4.28	3.47	-1.07	-0.25	4.98	-2.83	-8.01	-4.69	**-10.30**
2022	1.18	5.72	12.54	7.80	-0.11	-0.70	-3.84	-0.26	6.13	0.45	-11.98	-4.20	**10.98**
2021	2.76	7.47	2.99	3.16	-1.06	3.18	4.14	-0.36	4.90	1.29	-7.55	3.59	**26.47**
2020	-7.86	-1.84	9.79	0.47	0.12	1.43	3.80	2.08	-3.85	-3.01	6.51	5.90	**12.92**
2019	-5.91	-1.77	7.95	3.92	-6.28	2.73	5.88	6.96	-6.77	-5.01	2.51	1.56	**4.23**
2018	2.01	-8.97	2.68	0.32	5.02	-2.07	-0.90	0.95	2.46	-9.49	1.83	1.11	**-6.03**
2017	-1.58	6.96	-4.34	0.35	-0.72	-7.05	1.35	7.24	-4.93	10.24	-1.60	3.06	**7.72**
2016	2.90	2.82	-3.00	-7.95	-1.46	1.57	0.96	-1.24	-2.21	1.59	3.44	0.86	**-2.29**
2015	2.31	-3.12	1.20	-4.51	0.10	-9.26	6.38	-4.63	4.15	-0.77	10.53	-3.14	**-2.34**
2014	-5.28	-1.95	-4.81	0.65	5.72	0.55	-1.74	7.37	7.37	4.71	9.68	-1.87	**20.75**
2013	0.21	3.01	2.48	8.18	-2.49	-3.79	1.04	-6.48	2.53	4.97	2.85	-2.42	**9.58**
2012	0.98	4.23	2.87	-0.25	-0.20	-7.50	3.17	-1.26	-3.41	-4.22	-0.43	1.93	**-4.64**
2011	3.49	6.21	-7.05	3.78	-9.48	-7.00	0.52	-8.34	8.00	-8.98	1.38	2.32	**-16.14**
2010	-6.25	-1.35	6.12	0.38	-7.87	0.18	-4.88	2.66	4.19	4.12	-4.19	9.06	**0.65**
2009	-1.82	2.10	-3.64	-2.72	1.82	-0.23	6.57	2.67	1.54	-3.51	6.50	0.10	**9.09**
2008	6.78	11.17	-8.45	-5.44	7.44	6.63	-9.45	1.92	16.95	23.37	6.57	5.14	**75.65**
2007	3.33	-3.51	0.08	3.21	3.39	7.79	-5.60	-5.31	2.93	-0.67	3.51	-3.29	**5.00**
2006	-0.51	-0.69	0.37	2.38	-2.15	-1.28	-6.44	-1.22	0.91	-4.46	-6.34	3.38	**-15.39**
2005	-2.34	-4.57	0.27	-5.56	-4.02	-2.42	-0.65	1.83	1.15	0.95	7.85	-2.78	**-10.47**
2004	2.45	11.09	2.33	-6.97	-6.06	-1.21	-0.45	-5.85	7.78	-1.13	7.20	-0.36	**7.27**
2003	7.76	6.94	-6.32	-4.10	9.42	-6.35	-4.41	-0.87	4.17	13.80	-1.03	6.64	**25.77**
2002	0.52	-1.32	-2.05	-3.68	-5.13	11.62	4.82	3.75	4.35	-9.42	-5.97	10.19	**5.55**
2001	-6.20	4.95	15.48	-4.19	2.41	4.97	-3.66	2.03	6.23	3.82	-9.34	4.82	**20.62**
2000	-5.58	0.35	-1.59	11.91	1.14	-4.41	1.49	4.92	-1.70	3.26	6.33	-0.12	**15.80**
1999	0.06	6.05	-2.82	4.46	-5.56	-0.36	-4.43	8.54	-3.59	-1.24	5.20	4.88	**10.46**
1998	7.84	6.11	6.60	-5.46	7.78	2.20	-1.38	19.34	-5.22	-2.74	4.25	2.46	**47.21**
1997					-4.57	14.98	12.49	-2.12	-2.08	-9.35	17.34	3.64	**30.42**

Distribution of Monthly Returns



12 Month Rolling ROR



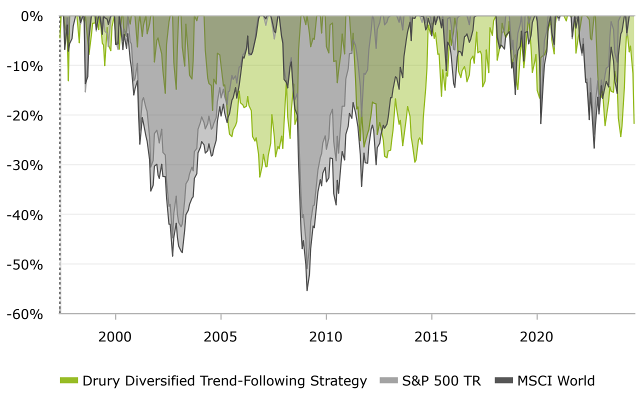
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-32.51%	32	23	04/2004	10/2008
2	-29.52%	37	46	03/2011	01/2018
3	-24.36%	14	0	11/2022	-
4	-16.61%	6	10	09/2019	12/2020
5	-15.63%	7	3	11/2001	08/2002

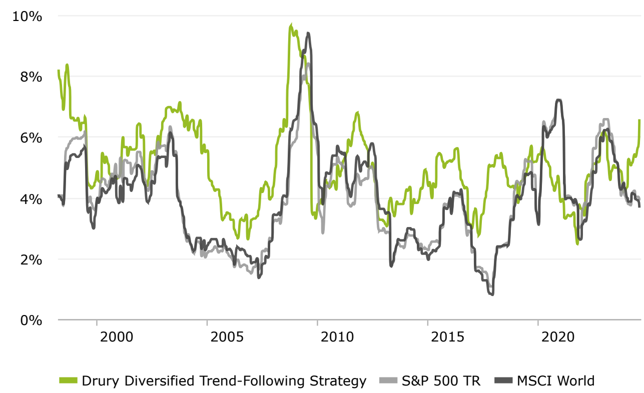
Return Report

Period	Best	Worst	Average	Median	Last	Winning
1 Month	23.37%	-11.98%	0.86%	0.76%	-11.51%	55.79%
3 Months	53.76%	-16.44%	2.68%	2.01%	-15.62%	57.98%
6 Months	62.05%	-25.18%	5.30%	4.19%	-8.68%	64.09%
1 Year	75.65%	-20.43%	10.19%	5.05%	-7.52%	67.19%
2 Years	106.80%	-26.99%	20.30%	13.26%	-16.62%	71.80%
3 Years	134.53%	-30.38%	30.94%	26.69%	4.75%	79.86%
5 Years	181.60%	-12.09%	47.28%	44.75%	35.54%	94.05%

Drawdown



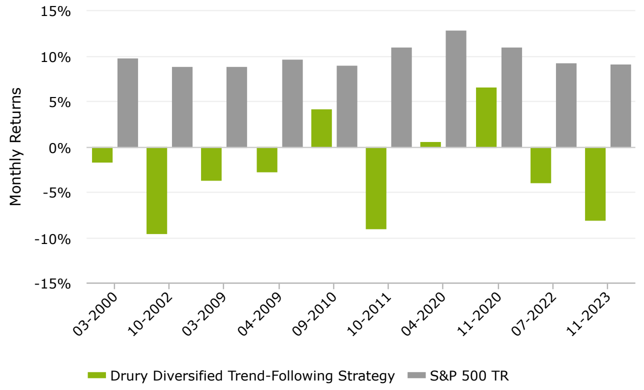
Volatility (12 Months Rolling)



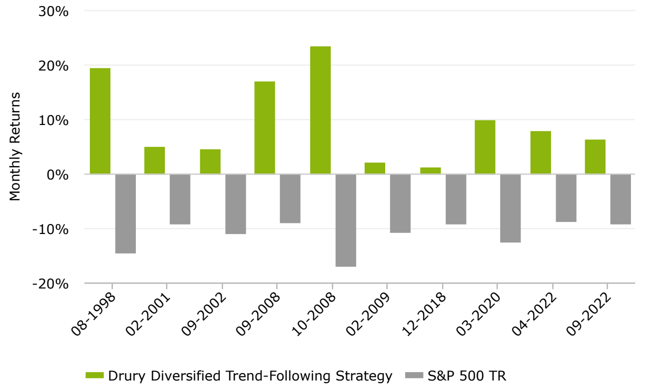
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	8.84%	30.38%	69.17%	173.37%	571.99%	1596.77%
% Positive	55.79%	57.98%	64.09%	67.19%	71.80%	79.86%
Avg. Pos. Period	4.69%	8.80%	12.50%	18.76%	31.69%	41.62%
Avg. Neg. Period	-3.97%	-5.76%	-7.55%	-7.35%	-8.70%	-11.42%
Sharpe Ratio	0.54	0.95	1.36	1.89	2.48	3.15
Sortino Ratio	0.76	1.70	2.82	5.95	10.35	15.03
Standard Deviation	5.52%	9.78%	13.50%	18.67%	28.38%	33.99%
Downside Deviation	3.23%	4.55%	5.51%	5.09%	5.76%	6.13%

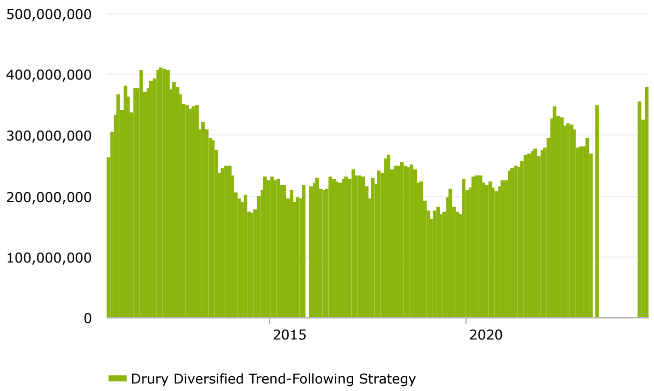
Up Capture vs. S&P 500 TR



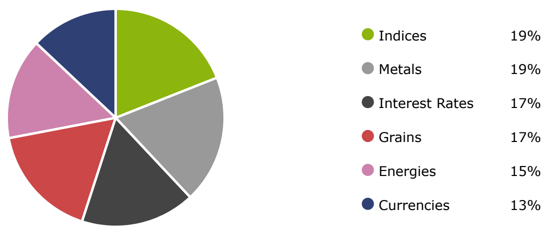
Down Capture vs. S&P 500 TR



AUM



Instruments



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

No data filled