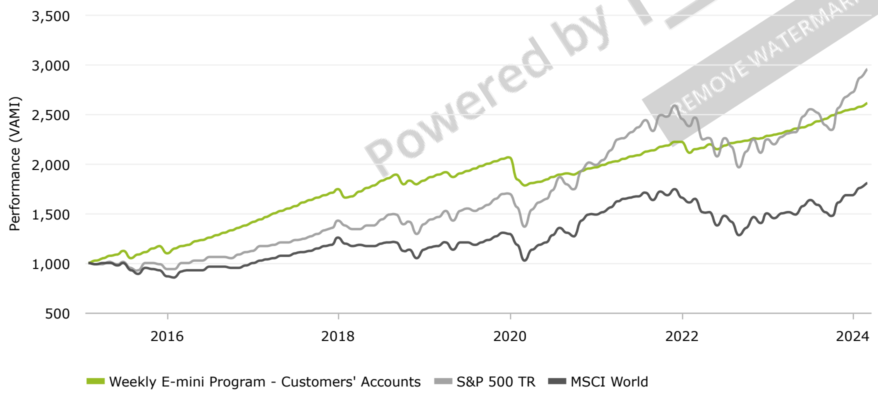
Buckingham Global Advisors

Weekly E-mini Program - Customers' Accounts

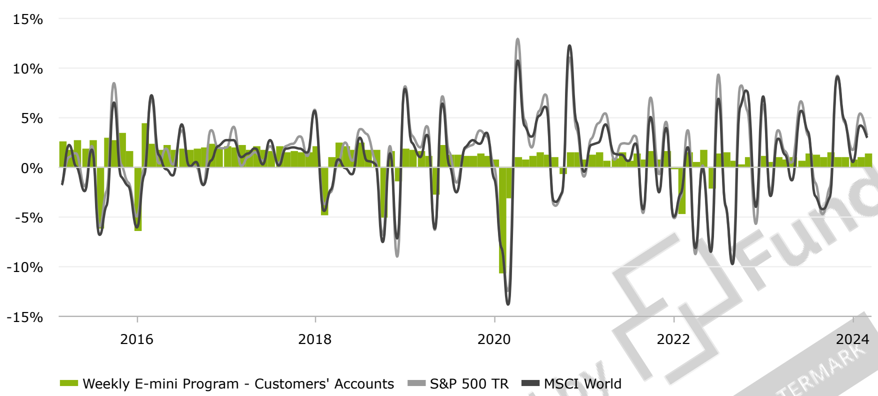
Investment Strategy

WEP focuses on short duration derivatives - the option expires within 2-8 days, because the time decay is the greatest in those final days. It does this primarily by identifying the option strikes with best risk/reward ratio. WEP uses historical value analysis to assess the attractiveness of any trading opportunities. BGA focuses on top down and macro themes. We employ volatilities matrix and short term market indicators to determine trade entry, exit and weights. Our strategy uses a combination of fundamental (30%) and technical inputs (70%).

Performance (VAMI)



Monthly Returns



General Information

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

General Information

Inception Date	Mar 2015
Minimum Investment	250,000 USD
Management Fee	1.75%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	US Only, Non US Only

Statistics

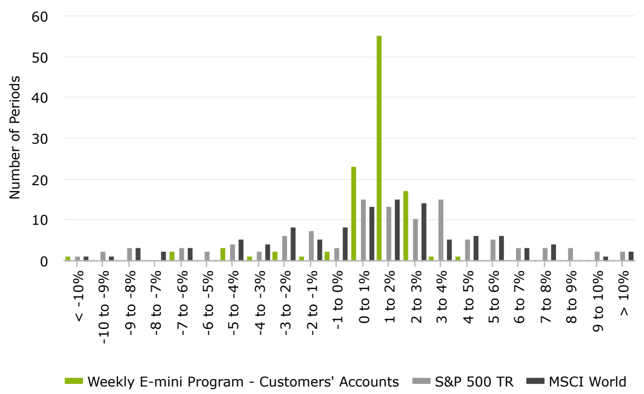
Sharpe Ratio	1.53
Sortino Ratio	1.91
Sterling Ratio	0.73
Standard Deviation Monthly	2.04%
Downside Deviation	1.60%
Correlation vs S&P 500	0.51

Monthly Performance

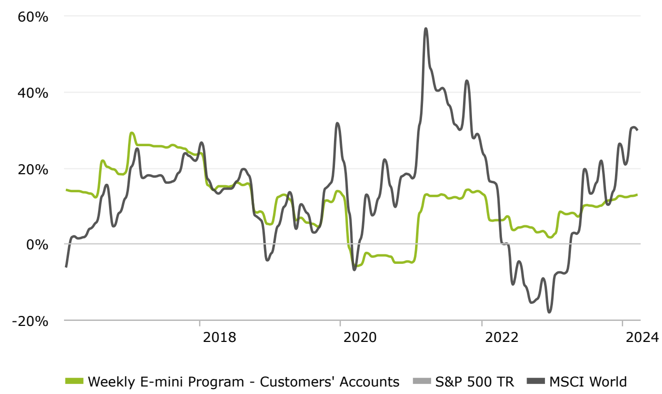
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.70	0.94	1.30										**2.97**
2023	1.07	0.51	1.02	0.76	0.98	0.61	1.29	1.17	0.98	1.43	1.03	0.96	**12.47**
2022	-0.07	-4.65	1.49	0.54	1.72	-2.03	1.35	1.50	0.55	0.30	0.96	0.03	**1.52**
2021	0.75	1.23	1.45	0.59	0.82	1.43	0.61	1.35	0.74	1.60	0.72	1.64	**13.71**
2020	0.78	-10.61	-3.04	0.94	0.79	1.08	1.51	1.27	1.03	-0.64	1.42	1.42	**-4.65**
2019	1.88	1.75	1.53	1.15	-2.64	2.16	1.22	1.27	1.14	1.13	1.29	1.13	**13.72**
2018	2.09	-4.75	0.96	2.48	2.10	1.67	2.41	1.75	1.65	-4.95	1.56	-1.38	**5.31**
2017	2.04	1.92	2.17	1.73	2.10	1.68	1.54	2.11	1.44	1.63	1.43	1.50	**23.49**
2016	-6.28	4.37	2.31	1.75	2.20	1.70	1.85	1.72	1.77	1.96	2.35	1.78	**18.52**
2015			2.51	1.76	2.68	1.81	2.67	-6.09	2.96	2.64	3.42	1.54	**16.68**

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



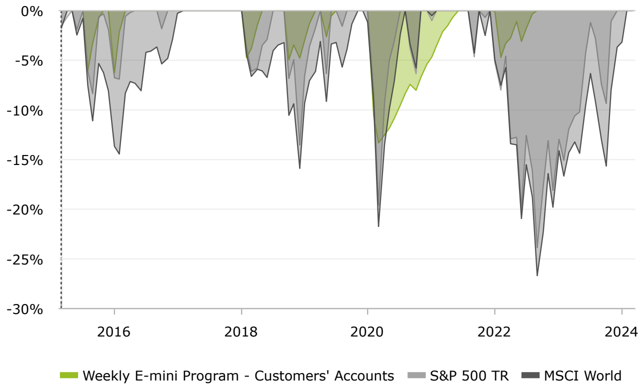
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-13.33%	2	15	02/2020	06/2021
2	-6.28%	1	2	01/2016	03/2016
3	-6.09%	1	3	08/2015	11/2015
4	-4.95%	1	5	10/2018	03/2019
5	-4.75%	1	3	02/2018	05/2018

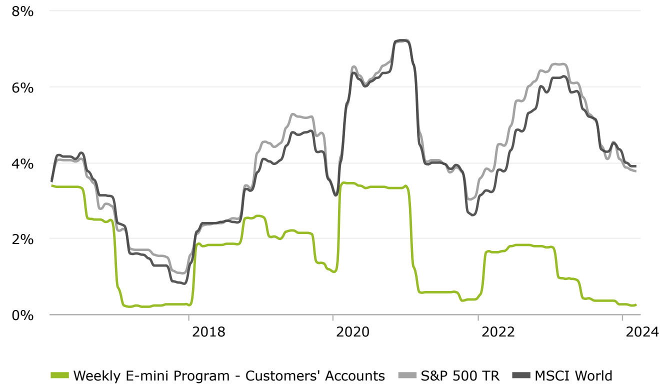
Return Report

Period	Best	Worst	Average	Median	Last	W
1 Month	4.37%	-10.61%	0.90%	1.42%	1.30%	
3 Months	9.29%	-12.65%	2.69%	3.42%	2.97%	
6 Months	15.02%	-10.17%	5.32%	5.81%	6.53%	
1 Year	29.04%	-5.82%	10.90%	12.01%	12.85%	
2 Years	59.43%	1.00%	22.16%	17.04%	21.57%	
3 Years	76.76%	10.06%	32.60%	28.18%	29.20%	
5 Years	84.25%	29.53%	52.58%	46.42%	37.72%	

Drawdown



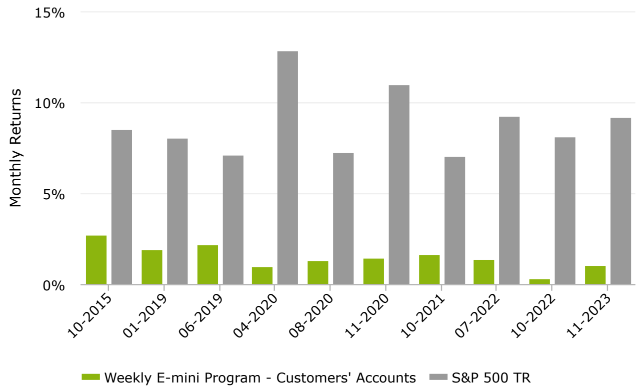
Volatility (12 Months Rolling)



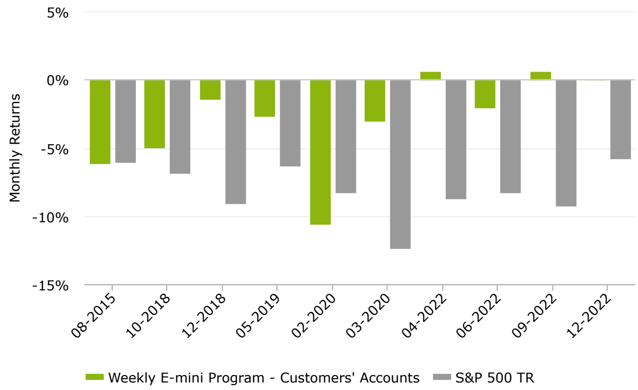
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	11.13%	36.47%	83.51%	234.37%	912.92%	2502.15%
% Positive	88.99%	82.24%	89.42%	87.76%	100.00%	100.00%
Avg. Pos. Period	1.50%	3.99%	6.62%	12.98%	22.16%	32.60%
Avg. Neg. Period	-3.93%	-3.32%	-5.68%	-3.98%	-	-
Sharpe Ratio	1.53	2.56	3.60	4.50	5.12	5.70
Sortino Ratio	1.91	4.34	7.96	24.97	0.00	0.00
Standard Deviation	2.04%	3.64%	5.11%	8.40%	15.00%	19.82%
Downside Deviation	1.60%	2.10%	2.26%	1.47%	0.00%	0.00%

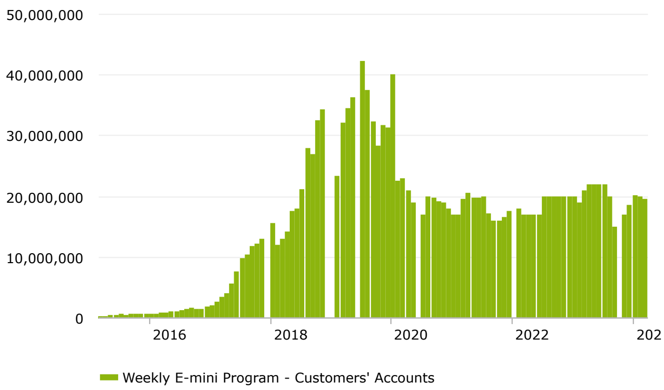
Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



AUM



Instruments

Indices	0%
Interest Rates	0%
Currencies	0%
Energies	0%
Metals	0%
Grains	0%
Meats	0%
Softs	0%

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

No data filled