April 2024

# Agile Investment Management

## Senti-Wave 'V' QEP only

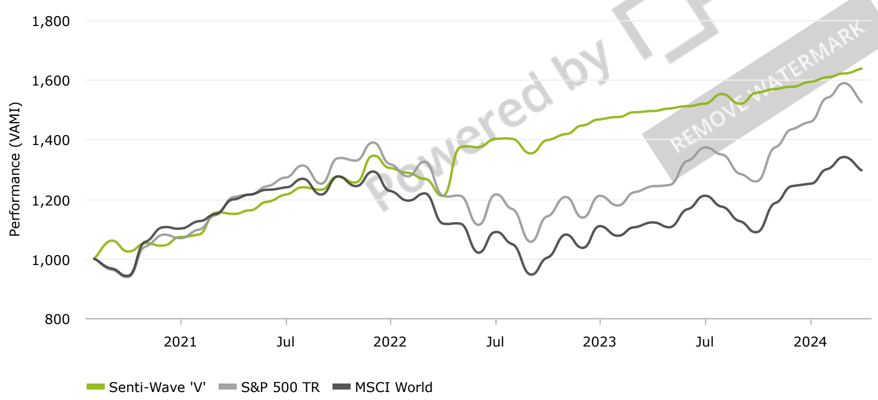
## Investment Strategy

Agile Investment Management was founded in 2019 to invest in and promote the Senti-Wave trading strategy. The strategy is designed to give consistent monthly returns, regardless of market direction. It benefits from market volatility and the program has been designed to provide steady, positive returns in trendless, choppy markets, which traded by usual methods have often proven very difficult to trade profitably.

## General Information

| | |
|---|---|
| Company | Agile Investment Management |
| Principal | - |
| Phone | 1-424-234-7250 |
| E-mail | Ken@AAAstrategies.com |
| Performance Compiled by | NAV Consulting |

## Performance (VAMI)



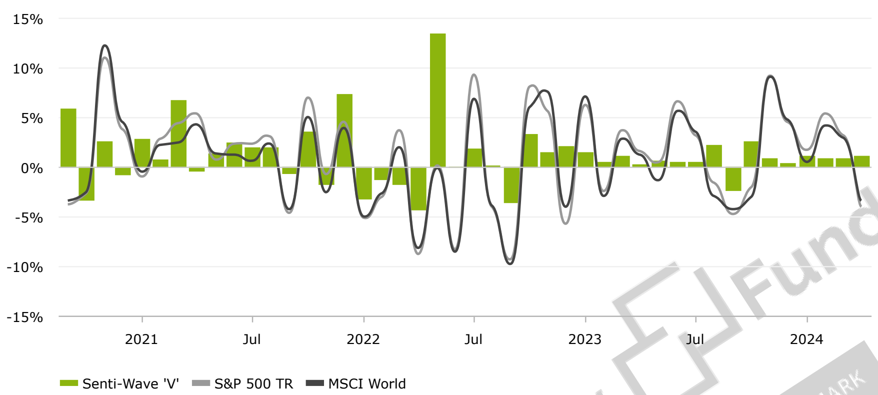

## General Information

| | |
|---|---|
| Inception Date | Sep 2020 |
| Minimum Investment | 300,000 USD |
| Management Fee | 1.00% |
| Performance Fee | 20.00% |
| Highwater Mark | Yes |
| Investment Restriction | Only for Qualified Eligible Persons |

## Statistics

| | |
|---|---|
| Sharpe Ratio | 1.35 |
| Sortino Ratio | 3.24 |
| Sterling Ratio | 0.83 |
| Standard Deviation Monthly | 3.02% |
| Downside Deviation | 1.20% |
| Correlation vs S&P 500 | 0.33 |

## Monthly Returns



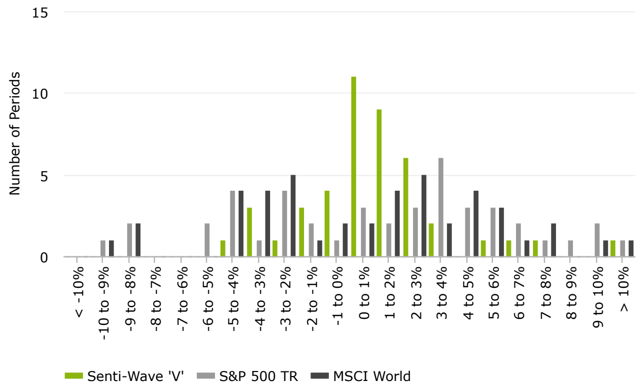



## Monthly Performance

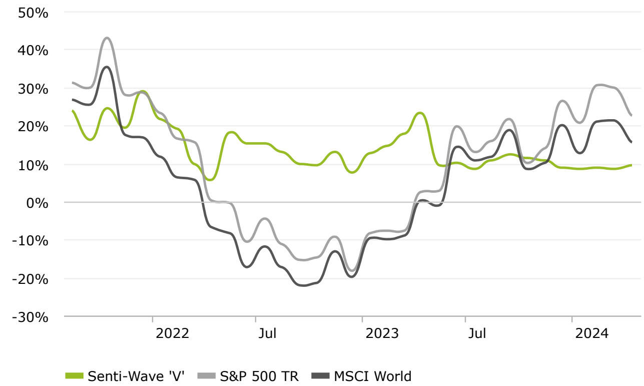
| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2024 | 1.14 | 0.84 | 0.84 | 1.09 | | | | | | | | | **3.97** |
| 2023 | 1.49 | 0.48 | 1.07 | 0.30 | 0.61 | 0.50 | 0.49 | 2.19 | -2.26 | 2.57 | 0.83 | 0.37 | **8.91** |
| 2022 | -3.20 | -1.21 | -1.67 | -4.22 | 13.38 | -0.01 | 1.89 | 0.07 | -3.48 | 3.25 | 1.45 | 2.13 | **7.50** |
| 2021 | 2.83 | 0.76 | 6.69 | -0.41 | 1.31 | 2.46 | 1.91 | 2.00 | -0.64 | 3.56 | -1.65 | 7.36 | **29.06** |
| 2020 | | | | | | | | | 5.87 | -3.25 | 2.53 | -0.69 | **4.30** |

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



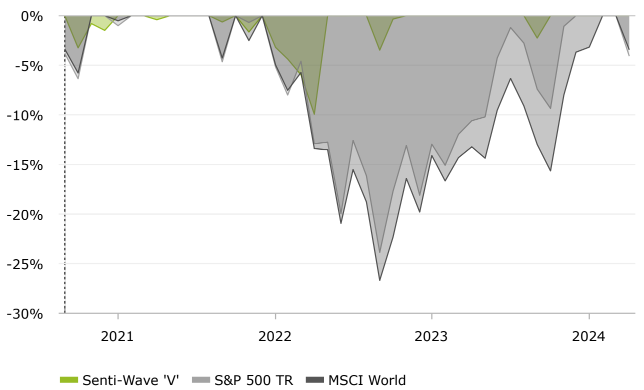

## Drawdown Report

| No. | Depth (%) | Length (Months) | Recovery (Months) | Start date | End date |
|---|---|---|---|---|---|
| 1 | -9.94% | 4 | 1 | 01/2022 | 05/2022 |
| 2 | -3.48% | 1 | 2 | 09/2022 | 11/2022 |
| 3 | -3.25% | 1 | 3 | 10/2020 | 01/2021 |
| 4 | -2.26% | 1 | 1 | 09/2023 | 10/2023 |
| 5 | -1.65% | 1 | 1 | 11/2021 | 12/2021 |

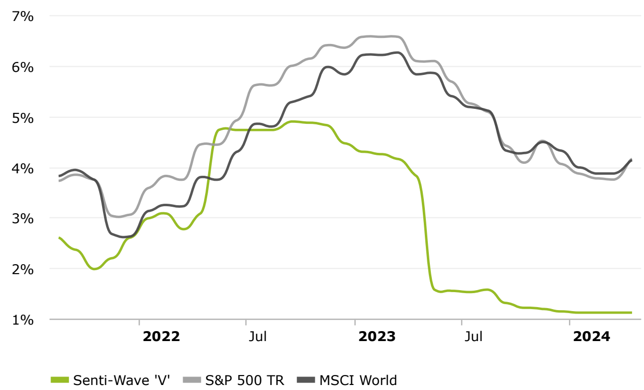
## Return Report

| Period | Best | Worst | Average | Median | Last |
|---|---|---|---|---|---|
| 1 Month | 13.38% | -4.22% | 1.17% | 0.84% | 1.09% |
| 3 Months | 15.51% | -6.96% | 3.39% | 2.87% | 2.80% |
| 6 Months | 15.20% | -4.90% | 6.92% | 6.76% | 5.22% |
| 1 Year | 29.06% | 5.58% | 13.86% | 12.24% | 9.53% |
| 2 Years | 40.13% | 17.07% | 29.33% | 28.05% | 35.14% |
| 3 Years | 55.32% | 40.57% | 47.99% | 48.72% | 42.69% |
| 5 Years | - | - | - | - | - |

## Drawdown



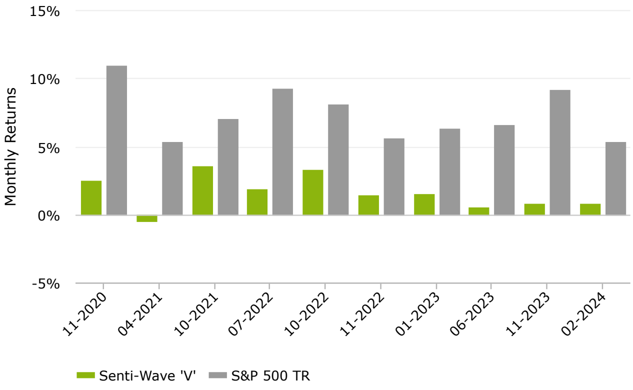

## Volatility (12 Months Rolling)



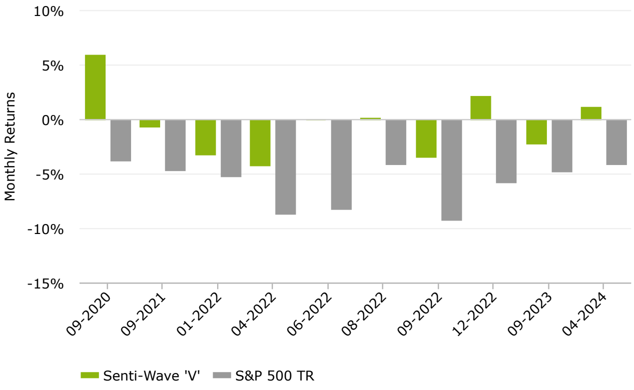

## Time Window Analysis

| | 1 Month | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years |
|---|---|---|---|---|---|---|
| Annual Compounded Avg | 14.41% | 47.91% | 121.25% | 367.87% | 2059.38% | 10870.60% |
| % Positive | 72.73% | 88.10% | 97.44% | 100.00% | 100.00% | 100.00% |
| Avg. Pos. Period | 2.32% | 4.29% | 7.23% | 13.86% | 29.33% | 47.99% |
| Avg. Neg. Period | -1.89% | -3.25% | -4.90% | - | - | - |
| Sharpe Ratio | 1.35 | 3.00 | 5.88 | 8.43 | 16.49 | 36.47 |
| Sortino Ratio | 3.24 | 7.90 | 30.19 | 0.00 | 0.00 | 0.00 |
| Standard Deviation | 3.02% | 3.91% | 4.07% | 5.69% | 6.16% | 4.56% |
| Downside Deviation | 1.20% | 1.45% | 0.79% | 0.00% | 0.00% | 0.00% |

## Up Capture vs. S&P 500 TR




## Down Capture vs. S&P 500 TR




## AUM

Chart not applicable - The program has no AUM data

## Instruments

Data not available

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

No data filled