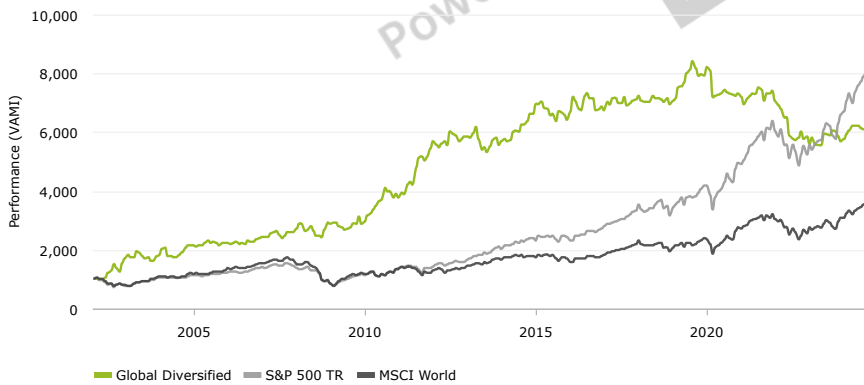


Global Diversified QEP only

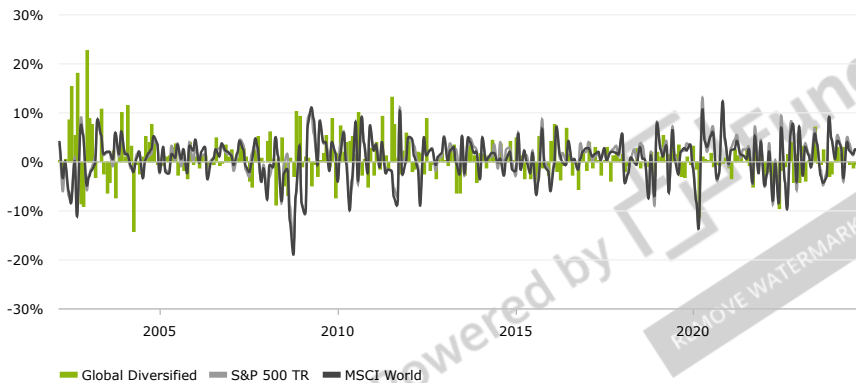
Investment Strategy

Global Diversified Program equally blends the trend following and counter trend programs. FORT's Global Trend strategy follows identical trading rules, which utilize between one and three specific parameters, across all of the markets it trades. These rules consider a variety of market indicators, such as breakouts (bands or points-and-figure), simple or exponential averages, trend-line regression, Dow theory and Market Profile type frequency distributions. Though the design of the trading system is identical across markets, its actual estimated parameters and rule choices are different for each market. This leads to different trading behaviors in those markets. FORT's Global Contrarian program also uses the same rules and parameters across the markets, but attempts to buy at market lows and sell at market highs. The levels at which to buy and sell are identified through the analysis of cluster of support and resistance points, which are derived using proprietary analytical tools.

Performance (VAMI)



Monthly Returns



Company Information

Company	FORT LP
Principal	Yves Balcer
Phone	+1 301 986 6940
E-mail	info@fortlp.com
Performance Compiled by	NAV Consulting

Fund Information

Inception Date	Mar 2002
Minimum Investment	100,000 USD
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	Only for Qualified Eligible Persons

Statistics

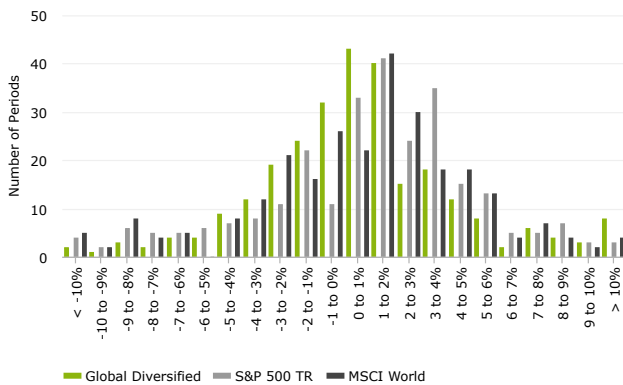
Sharpe Ratio	0.62
Sortino Ratio	0.98
Sterling Ratio	-0.21
Standard Deviation Monthly	4.28%
Downside Deviation	2.39%
Correlation vs S&P 500	-0.09

Monthly Performance

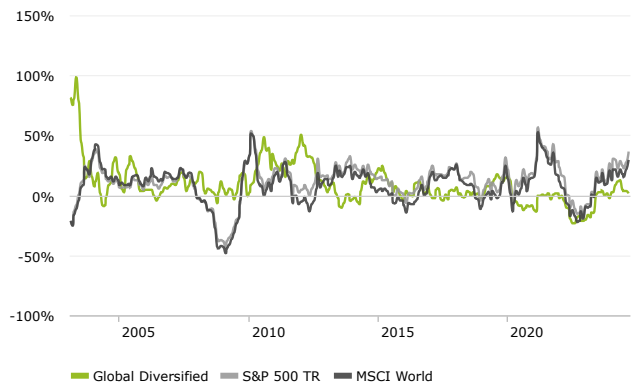
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.26	3.02	1.76	2.81	0.11	-0.37	-1.33	-0.41	0.75				7.77
2023	-4.09	3.06	-3.90	0.28	-0.47	7.03	-0.31	-0.47	2.48	-0.29	-2.93	-2.53	-2.66
2022	-4.73	-1.93	-1.98	-4.32	-0.05	-9.39	-1.66	-1.08	1.55	3.82	-4.22	1.38	-20.97
2021	-1.31	-3.30	2.44	1.13	1.11	0.07	2.78	-0.70	-5.01	3.10	0.42	1.17	1.58
2020	3.13	-1.39	-11.15	0.95	0.44	0.34	1.70	-1.00	-0.56	-0.73	-0.20	0.76	-8.12
2019	1.87	1.04	5.33	0.25	1.51	4.40	1.53	3.38	-2.87	-3.08	0.89	-0.39	14.38
2018	1.53	-2.07	-0.68	0.29	-0.03	2.70	-1.23	0.06	-0.61	-1.04	1.90	-3.00	-2.30
2017	-1.79	3.88	-1.29	3.00	0.32	-2.60	0.19	2.82	-4.01	1.12	1.47	0.40	3.24
2016	4.26	7.61	-1.84	-3.76	-0.65	6.87	1.53	-2.59	0.01	-5.60	0.32	1.75	7.26
2015	4.86	0.06	1.32	-3.35	-0.14	-3.53	1.00	-3.63	5.20	-1.13	-0.66	-2.76	-3.20
2014	1.74	1.54	-1.29	1.11	4.41	0.76	-0.37	3.72	0.26	1.56	4.03	0.24	19.02
2013	0.27	-0.66	2.80	3.33	-6.39	-6.40	1.13	-2.62	3.60	3.85	1.20	-4.10	-4.67
2012	4.24	-1.95	-1.48	1.91	1.62	-2.48	8.70	-1.71	-0.50	-3.37	0.89	1.64	7.12
2011	-2.75	3.90	-1.45	9.26	1.26	-1.72	13.13	7.57	0.80	-2.54	2.09	5.90	39.95
2010	1.77	7.36	1.97	3.80	4.04	5.01	1.47	10.06	-2.58	0.39	-5.22	2.80	34.46
2009	-1.00	1.06	0.69	-4.89	-0.55	-2.85	0.32	1.82	5.41	-0.91	8.80	-7.38	-0.47
2008	4.21	6.08	0.53	-8.89	0.76	4.83	-4.81	-6.86	0.63	-2.89	10.28	9.25	11.64
2007	2.42	-1.18	0.83	4.46	2.61	0.97	-3.92	-5.09	2.55	5.14	0.62	-0.06	9.20
2006	0.86	-1.28	1.39	1.14	-2.47	0.19	-0.40	4.76	-0.85	-0.25	3.43	1.01	7.57
2005	-0.20	-0.63	1.00	1.13	2.85	3.55	-2.62	0.77	-1.60	-3.52	3.90	-0.50	3.90
2004	0.87	11.48	3.12	-14.15	-0.37	-2.53	1.05	5.18	3.98	7.46	4.40	-0.59	19.15
2003	8.73	7.54	-3.22	0.04	10.62	-2.37	-6.44	-4.04	2.08	-7.42	1.39	9.88	15.57
2002			0.35	-2.93	0.53	8.64	15.28	5.32	17.99	-8.65	-8.98	22.59	55.35

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



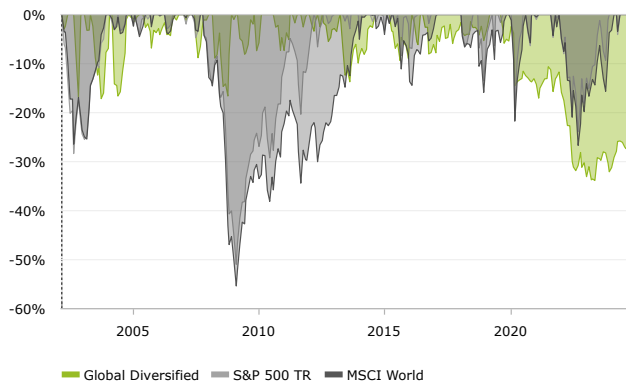
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-33.84%	45	0	09/2019	-
2	-17.16%	5	4	06/2003	02/2004
3	-16.85%	2	1	10/2002	12/2002
4	-16.63%	3	5	04/2004	11/2004
5	-16.62%	7	2	04/2008	12/2008

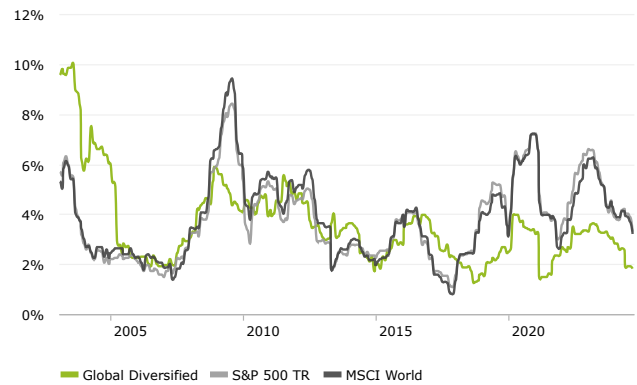
Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	22.59%	-14.15%	0.76%	0.53%	0.75%	58.67%
3 Months	43.34%	-16.63%	2.33%	1.50%	-1.00%	61.34%
6 Months	53.52%	-20.64%	4.66%	1.98%	1.52%	65.79%
1 Year	98.66%	-23.19%	8.79%	4.72%	1.67%	73.85%
2 Years	107.46%	-23.86%	16.82%	12.74%	5.75%	80.24%
3 Years	127.58%	-31.84%	26.86%	21.24%	-13.16%	83.90%
5 Years	167.05%	-27.35%	51.77%	45.36%	-24.64%	83.96%

Drawdown



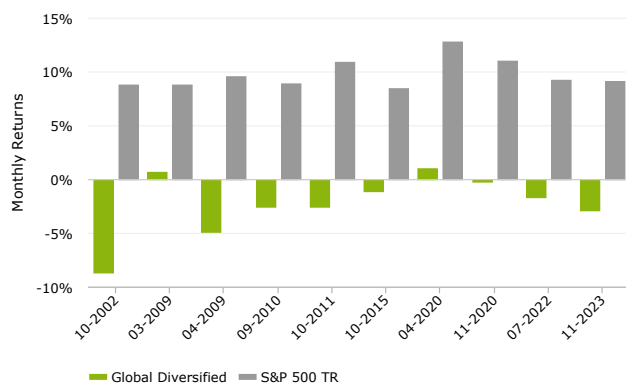
Volatility (12 Months Rolling)



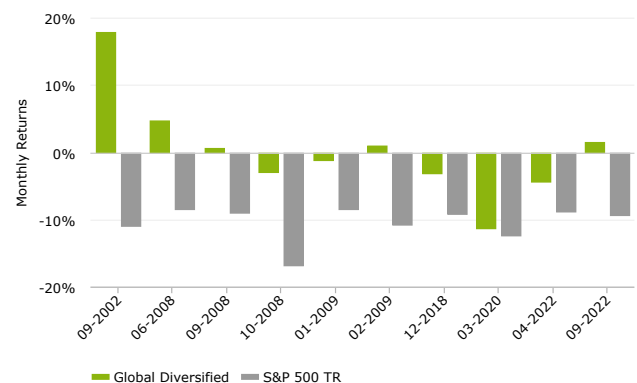
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	8.37%	27.58%	62.05%	141.84%	402.96%	1046.38%
% Positive	58.67%	61.34%	65.79%	73.85%	80.24%	83.90%
Avg. Pos. Period	3.20%	6.49%	9.72%	14.42%	23.89%	35.27%
Avg. Neg. Period	-2.71%	-4.26%	-5.08%	-7.10%	-11.86%	-16.95%
Sharpe Ratio	0.62	1.03	1.45	1.80	2.34	2.69
Sortino Ratio	0.98	2.04	3.57	5.37	7.90	10.08
Standard Deviation	4.28%	7.83%	11.15%	16.89%	24.90%	34.53%
Downside Deviation	2.39%	3.48%	3.99%	4.93%	6.32%	7.75%

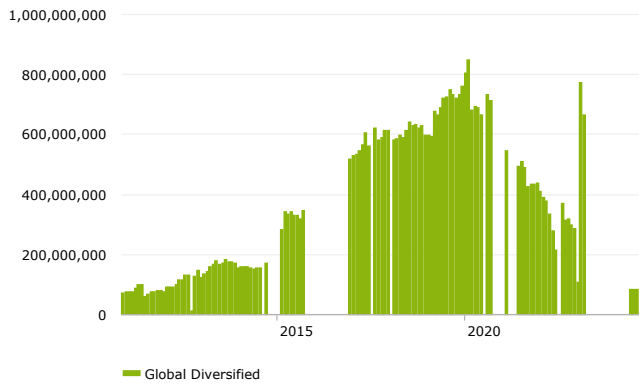
Up Capture vs. S&P 500 TR



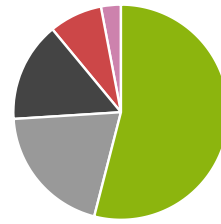
Down Capture vs. S&P 500 TR



AUM



Instruments



Interest Rates	54%
Indices	20%
Currencies	15%
Metals	8%
Energies	3%



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