

The Quant Box Theoretical Performance

Calendar Years 2018-2024

December 31, 2024

Note: The use of margin (i.e. futures, currency and equity leverage) is NOT incorporated into calculations of these performance tables. Standard futures margin leverage varies (a factor of 4-6x may not be unreasonable). The Quant Box is designed to manage a portfolio of markets simultaneously for purposes of risk diversification, and predatory opportunities. The calculations for profits and losses are theoretical and do not include commissions, fees, etc. and they assume the price generated by The Quant Box platform would be achieved and executed in the actual marketplace. This is not likely in real life due to market price changes, bid/offer spreads, volatility, liquidity, other market conditions, etc

Summary Statistics of the 46 Markets Covered by The Quant Box

2018-2023 NON-LEVERAGED RETURN	2018-2022						2020-2024		
	2018	2019	2020	2021	2022	5-Year Average	2023	2024	5-Year Average
Average Profit/Loss	19.6%	16.2%	41.1%	24.0%	24.0%	25.0%	21.3%	21.4%	26.4%
Median Profit/Loss	12.5%	11.3%	32.0%	13.0%	13.5%		14.0%	12.5%	
Standard Deviation Profit/Loss	22.4%	22.9%	46.4%	35.4%	28.8%	8.9%	28.4%	41.5%	7.0%
Sharpe Ratio	0.788	0.618	0.878	0.677	0.762	0.745	0.573	0.397	0.657
T-Bill Rate Assumed for Sharpe Calculation	1.94%	2.06%	0.35%	0.05%	2.02%		5.07%	5.07%	
The Quant Box Lowest Profit/Loss of the 46 Markets Covered Versus That "Lowest" Market's Actual Profit/Loss	-5.0%	-5.0%	3.1%	0.2%	-3.4%		-6.8%	-9.9%	
	Copper -13.5%	Heating Oil 20.7%	Chinese Yuan -6.3%	Eur/GBP -5.9%	Feeder Cattle 11.5%		VIX -39.4%	Russell Index 10.0%	
The Quant Box Highest Profit/Loss of the 46 Markets Covered Versus That "Highest" Market's Actual Profit/Loss	109.9%	145.1%	224.7%	179.3%	155.3%		153.4%	243.8%	
	VIX 110.8%	Bitcoin 94%	Lumber 115.4%	Lumber 31.5%	Natural Gas 9.4%		Bitcoin 154.6%	Cocoa 178.2%	

2024 Sector Performance For 9 Major Markets

GROUPED BY ASSET CLASS	THE QUANT BOX		VS.	ACTUAL MARKET		QUANT BOX RELATIVE PERFORMANCE		TOTALS WITHOUT CRYPTOCURRENCY	
	2024	%		2024	%	2024	%	2024	%
Equities (7 Markets)	15.20		20.80		-5.60				
Treasuries (3 Markets)	2.05		-4.74		6.80				
Metals (3 Markets)	8.79		17.68		-8.89				
Energy (4 Markets)	28.69		3.40		25.28				
Grains (7 Markets)	16.21		-14.94		31.15				
Softs (6 Markets)	58.29		47.11		11.18				
Meats (3 Markets)	9.98		16.37		-6.39				
Cryptocurrency (1 Market)	155.50		122.19		33.31				
Foreign Exchange (12 Markets)	6.79		-7.11		13.90				
AVERAGE RETURN %	33.50		22.31		11.20		18.25	9.82	

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2023 Sector Performance For 9 Major Markets

GROUPED BY ASSET CLASS	THE QUANT BOX		VS.	ACTUAL MARKET		QUANT BOX RELATIVE PERFORMANCE		TOTALS WITHOUT CRYPTOCURRENCY	
	2023	%		2023	%	2023	%	2023	%
Equities (7 Markets)	20.77		21.03		-0.26				
Treasuries (3 Markets)	6.53		0.30		6.23				
Metals (3 Markets)	12.40		4.90		7.50				
Energy (4 Markets)	20.08		-22.90		42.98				
Grains (7 Markets)	17.77		-15.01		32.79				
Softs (6 Markets)	39.03		29.67		9.37				
Meats (3 Markets)	17.07		3.13		13.93				
Cryptocurrency (1 Market)	153.40		154.60		-1.20				
Foreign Exchange (12 Markets)	8.19		6.09		2.10				
AVERAGE RETURN %	32.80		20.20				17.73	3.40	

Equities

S&P 500 CASH INDEX														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	2940.90	Highest	3247.90	Highest	3760.20	Highest	4808.50	Highest	4817.90	4817.90	Highest	4797.10	Highest	6099.80
Lowest Intraday Quote	2317.40	Lowest	2444.00	Lowest	2191.90	Lowest	3662.70	Lowest	3490.50	2191.90	Lowest	3793.90	Lowest	4663.50
Average Intraday Quote	2629.15	Average	2845.95	Average	2976.05	Average	4235.60	Average	4154.20	3368.19	Average	4295.50	Average	5381.65
Median Quote @ Close	2740.35	Median Close	2917.40	Median Close	3299.24	Median Close	4342.10	Median Close	4066.10		Median Close	4297.35	Median Close	5452.40
Standard Deviation @ Close	102.36	Std. Dev. Close	153.11	Std. Dev. Close	316.27	Std. Dev. Close	289.09	Std. Dev. Close	295.81		Std. Dev. Close	227.83	Std. Dev. Close	372.02
% Change vs. Prior Year Close	-6.2%	% Change	28.9%	% Change	16.3%	% Change	27.2%	% Change	-19.5%	46.6%	% Change	24.0%	% Change	23.5%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	158.27	Profit/Loss Long	402.01	Profit/Loss Long	875.20	Profit/Loss Long	520.49	Profit/Loss Long	274.85	2230.83	Profit/Loss Long	483.98	Profit/Loss Long	685.14
Profit/Loss Short	538.57	Profit/Loss Short	159.76	Profit/Loss Short	452.69	Profit/Loss Short	-83.59	Profit/Loss Short	-121.85	945.58	Profit/Loss Short	120.28	Profit/Loss Short	-10.90
Net Profit/Loss	696.84	Net Profit/Loss	561.77	Net Profit/Loss	1327.90	Net Profit/Loss	436.90	Net Profit/Loss	153.01	3176.41	Net Profit/Loss	604.26	Net Profit/Loss	674.24
Prior Year Close 12/31	2673.60	Prior Year Close 12/31	2506.90	Prior Year Close 12/31	3230.80	Prior Year Close 12/31	3756.10	Prior Year Close 12/31	4777.80		Prior Year Close 12/31	3844.90	Prior Year Close 12/31	4766.60
% Profit/Loss	26.1%	% Profit/(Loss)	22.4%	% Profit/(Loss)	41.1%	% Profit/(Loss)	11.6%	% Profit/(Loss)	3.2%	104.4%	% Profit/(Loss)	15.7%	% Profit/(Loss)	14.1%

S&P 500 FUTURES														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	2944.75	Highest	3254.00	Highest	3753.00	Highest	4772.00	Highest	4775.50	4775.50	Highest	4634.50	Highest	6173.50
Lowest Intraday Quote	2316.75	Lowest	2493.50	Lowest	2174.00	Lowest	3652.50	Lowest	3530.25	2174.00	Lowest	3814.50	Lowest	4702.00
Average Intraday Quote	2630.75	Average	2873.75	Average	2963.50	Average	4212.25	Average	4152.88	3366.63	Average	4224.50	Average	5437.75
Median Quote @ Close	2742.75	Median Close	2918.00	Median Close	3275.50	Median Close	4257.75	Median Close	4066.88		Median Close	4188.50	Median Close	5477.00
Standard Deviation @ Close	102.68	Std. Dev. Close	153.61	Std. Dev. Close	316.71	Std. Dev. Close	276.05	Std. Dev. Close	280.09		Std. Dev. Close	212.68	Std. Dev. Close	374.76
% Change vs. Prior Year Close	-6.4%	% Change	29.0%	% Change	16.0%	% Change	26.6%	% Change	-18.5%	46.7%	% Change	24.7%	% Change	23.2%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	113.81	Profit/Loss Long	433.60	Profit/Loss Long	941.12	Profit/Loss Long	290.74	Profit/Loss Long	337.43	2116.70	Profit/Loss Long	549.11	Profit/Loss Long	595.98
Profit/Loss Short	263.85	Profit/Loss Short	82.44	Profit/Loss Short	635.26	Profit/Loss Short	-33.35	Profit/Loss Short	296.25	1244.45	Profit/Loss Short	65.95	Profit/Loss Short	151.16
Net Profit/Loss	377.66	Net Profit/Loss	516.04	Net Profit/Loss	1576.37	Net Profit/Loss	257.39	Net Profit/Loss	633.68	3361.14	Net Profit/Loss	615.06	Net Profit/Loss	747.13
Prior Year Close 12/31	2676.00	Prior Year Close 12/31	2505.25	Prior Year Close 12/31	3231.00	Prior Year Close 12/31	3748.75	Prior Year Close 12/31	4746.00		Prior Year Close 12/31	3866.75	Prior Year Close 12/31	4820.00
% Profit/Loss	14.1%	% Profit/(Loss)	20.6%	% Profit/(Loss)	48.8%	% Profit/(Loss)	6.9%	% Profit/(Loss)	13.4%	103.7%	% Profit/(Loss)	15.9%	% Profit/(Loss)	15.5%

NASDAQ 100 FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	7728.75	Highest	8843.50	Highest	12918.25	Highest	16767.50	Highest	16564.00	16767.50	Highest	17165.25	Highest	22450.00
Lowest Intraday Quote	5820.50	Lowest	6304.25	Lowest	6628.75	Lowest	12207.25	Lowest	10484.75	5820.50	Lowest	10751.00	Lowest	16334.25
Average Intraday Quote	6774.63	Average	7573.88	Average	9773.50	Average	14487.38	Average	13524.38	10426.75	Average	13958.13	Average	19392.13
Median Quote @ Close	6958.63	Median Close	7689.75	Median Close	10232.38	Median Close	14654.25	Median Close	12373.38		Median Close	14862.00	Median Close	19074.25
Standard Deviation @ Close	364.15	Std. Dev. Close	522.96	Std. Dev. Close	1494.67	Std. Dev. Close	1139.24	Std. Dev. Close	1368.97		Std. Dev. Close	1588.29	Std. Dev. Close	1385.24
% Change vs. Prior Year Close	-1.2%	% Change	38.2%	% Change	47.2%	% Change	26.7%	% Change	-32.4%	78.5%	% Change	54.5%	% Change	24.7%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	298.88	Profit/Loss Long	1359.40	Profit/Loss Long	3249.00	Profit/Loss Long	1446.32	Profit/Loss Long	204.47	6558.07	Profit/Loss Long	4520.67	Profit/Loss Long	1864.95
Profit/Loss Short	-60.93	Profit/Loss Short	259.65	Profit/Loss Short	954.58	Profit/Loss Short	-604.43	Profit/Loss Short	-497.17	51.70	Profit/Loss Short	192.51	Profit/Loss Short	593.44
Net Profit/Loss	237.95	Net Profit/Loss	1619.05	Net Profit/Loss	4203.58	Net Profit/Loss	841.89	Net Profit/Loss	-292.69	6609.77	Net Profit/Loss	4713.18	Net Profit/Loss	2458.40
Prior Year Close 12/31	6408.75	Prior Year Close 12/31	6333.25	Prior Year Close 12/31	8752.25	Prior Year Close 12/31	12885.50	Prior Year Close 12/31	16320.75		Prior Year Close 12/31	11022.25	Prior Year Close 12/31	17023.50
% Profit/Loss	3.7%	% Profit/(Loss)	25.6%	% Profit/(Loss)	48.0%	% Profit/(Loss)	6.5%	% Profit/(Loss)	-1.8%	82.0%	% Profit/(Loss)	42.8%	% Profit/(Loss)	14.4%

RUSSELL 2000 FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	1745.30	Highest	1681.80	Highest	2026.20	Highest	2464.20	Highest	2288.40	2464.20	Highest	2097.00	Highest	2477.10
Lowest Intraday Quote	1252.70	Lowest	1325.20	Lowest	966.20	Lowest	1927.10	Lowest	1637.50	966.20	Lowest	1638.80	Lowest	1904.80
Average Intraday Quote	1499.00	Average	1503.50	Average	1496.20	Average	2195.65	Average	1962.95	1731.46	Average	1867.90	Average	2190.95
Median Quote @ Close	1583.95	Median Close	1550.80	Median Close	1538.35	Median Close	2245.10	Median Close	1865.75		Median Close	1857.40	Median Close	2111.35
Standard Deviation @ Close	95.60	Std. Dev. Close	57.31	Std. Dev. Close	218.11	Std. Dev. Close	72.08	Std. Dev. Close	134.55		Std. Dev. Close	92.44	Std. Dev. Close	128.18
% Change vs. Prior Year Close	-12.2%	% Change	23.7%	% Change	18.4%	% Change	13.7%	% Change	-21.3%	22.4%	% Change	15.6%	% Change	10.0%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	129.39	Profit/Loss Long	105.35	Profit/Loss Long	508.99	Profit/Loss Long	134.85	Profit/Loss Long	38.89	917.47	Profit/Loss Long	286.27	Profit/Loss Long	-125.93
Profit/Loss Short	391.08	Profit/Loss Short	0.63	Profit/Loss Short	549.18	Profit/Loss Short	169.27	Profit/Loss Short	140.58	1250.74	Profit/Loss Short	160.63	Profit/Loss Short	-76.70
Net Profit/Loss	520.46	Net Profit/Loss	105.98	Net Profit/Loss	1058.17	Net Profit/Loss	304.13	Net Profit/Loss	179.47	2168.21	Net Profit/Loss	446.90	Net Profit/Loss	-202.63
Prior Year Close 12/31	1535.50	Prior Year Close 12/31	1348.60	Prior Year Close 12/31	1668.50	Prior Year Close 12/31	1974.90	Prior Year Close 12/31	2245.60		Prior Year Close 12/31	1768.20	Prior Year Close 12/31	2044.90
% Profit/Loss	33.9%	% Profit/(Loss)	7.9%	% Profit/(Loss)	63.4%	% Profit/(Loss)	15.4%	% Profit/(Loss)	8.0%	128.6%	% Profit/(Loss)	25.3%	% Profit/(Loss)	-9.9%

CBOE VOLATILITY INDEX FUTURES												
VIX												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024
Highest Intraday Quote	33.35	Highest	25.88	Highest	82.00	Highest	36.15	Highest	36.50	82.00	28.55	37.10
Lowest Intraday Quote	10.35	Lowest	11.80	Lowest	12.28	Lowest	15.75	Lowest	18.15	10.35	11.96	11.96
Average Intraday Quote	21.85	Average	18.84	Average	47.14	Average	25.95	Average	27.33	28.22	20.26	24.53
Median Quote @ Close	15.88	Median Close	15.75	Median Close	27.86	Median Close	20.10	Median Close	25.81		17.70	14.99
Standard Deviation @ Close	3.82	Std. Dev. Close	2.19	Std. Dev. Close	10.03	Std. Dev. Close	3.03	Std. Dev. Close	3.46		2.98	2.62
% Change vs. Prior Year Close	110.8%	% Change	-39.5%	% Change	61.8%	% Change	-16.9%	% Change	17.8%	134.1%	-39.4%	27.4%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024
Profit/Loss Long	17.90	Profit/Loss Long	1.37	Profit/Loss Long	11.68	Profit/Loss Long	8.42	Profit/Loss Long	6.99	46.35	Profit/Loss Long	6.55
Profit/Loss Short	-5.28	Profit/Loss Short	0.72	Profit/Loss Short	-1.15	Profit/Loss Short	-5.28	Profit/Loss Short	2.47	-8.53	Profit/Loss Short	0.36
Net Profit/Loss	12.61	Net Profit/Loss	2.09	Net Profit/Loss	10.53	Net Profit/Loss	3.14	Net Profit/Loss	9.45	37.82	Net Profit/Loss	6.92
Prior Year Close 12/31	11.47	Prior Year Close 12/31	24.18	Prior Year Close 12/31	14.63	Prior Year Close 12/31	23.67	Prior Year Close 12/31	19.67		23.18	14.05
% Profit/Loss	109.9%	% Profit/(Loss)	8.6%	% Profit/(Loss)	72.0%	% Profit/(Loss)	13.3%	% Profit/(Loss)	48.1%	251.9%	% Profit/(Loss)	49.2%

DIA INDEX												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024
Highest Intraday Quote	269.28	Highest	286.85	Highest	306.29	Highest	366.72	Highest	369.50	369.50	377.69	451.55
Lowest Intraday Quote	216.97	Lowest	226.36	Lowest	182.10	Lowest	298.59	Lowest	286.62	182.10	314.97	371.33
Average Intraday Quote	243.13	Average	256.61	Average	244.20	Average	332.66	Average	328.06	280.93	346.33	411.44
Median Quote @ Close	250.22	Median Close	264.13	Median Close	276.59	Median Close	344.98	Median Close	330.24		338.02	395.48
Standard Deviation @ Close	8.30	Std. Dev. Close	10.84	Std. Dev. Close	25.81	Std. Dev. Close	16.08	Std. Dev. Close	17.28		12.40	20.66
% Change vs. Prior Year Close	-5.7%	% Change	22.3%	% Change	7.3%	% Change	18.8%	% Change	-8.8%	33.8%	13.7%	12.9%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024
Profit/Loss Long	16.11	Profit/Loss Long	35.48	Profit/Loss Long	58.82	Profit/Loss Long	23.32	Profit/Loss Long	29.73	163.45	Profit/Loss Long	25.08
Profit/Loss Short	17.86	Profit/Loss Short	10.83	Profit/Loss Short	52.70	Profit/Loss Short	-6.22	Profit/Loss Short	19.82	94.99	Profit/Loss Short	-8.10
Net Profit/Loss	33.97	Net Profit/Loss	46.31	Net Profit/Loss	111.53	Net Profit/Loss	17.09	Net Profit/Loss	49.55	258.45	Net Profit/Loss	16.98
Prior Year Close 12/31	247.38	Prior Year Close 12/31	233.20	Prior Year Close 12/31	285.10	Prior Year Close 12/31	305.79	Prior Year Close 12/31	363.32		331.33	376.87
% Profit/Loss	13.7%	% Profit/(Loss)	19.9%	% Profit/(Loss)	39.1%	% Profit/(Loss)	5.6%	% Profit/(Loss)	13.6%	91.9%	% Profit/(Loss)	4.5%

QQQ INDEX

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	187.53	Highest	214.56	Highest	314.68	Highest	408.71	Highest	402.28	408.71	Highest	410.94	Highest	539.15
Lowest Intraday Quote	143.46	Lowest	149.49	Lowest	164.93	Lowest	297.45	Lowest	254.26	143.46	Lowest	260.34	Lowest	395.34
Average Intraday Quote	165.50	Average	182.03	Average	239.81	Average	353.08	Average	328.27	253.74	Average	335.64	Average	467.25
Median Quote @ Close	169.55	Median Close	187.13	Median Close	260.71	Median Close	354.83	Median Close	301.94		Median Close	358.07	Median Close	462.97
Standard Deviation @ Close	8.75	Std. Dev. Close	12.53	Std. Dev. Close	36.76	Std. Dev. Close	27.85	Std. Dev. Close	33.68		Std. Dev. Close	37.02	Std. Dev. Close	32.90
% Change vs. Prior Year Close	-1.0%	% Change	37.8%	% Change	47.6%	% Change	26.8%	% Change	-33.1%	78.2%	% Change	54.5%	% Change	23.9%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	14.35	Profit/Loss Long	29.68	Profit/Loss Long	92.18	Profit/Loss Long	39.14	Profit/Loss Long	14.57	189.91	Profit/Loss Long	112.17	Profit/Loss Long	56.56
Profit/Loss Short	14.84	Profit/Loss Short	12.19	Profit/Loss Short	-12.93	Profit/Loss Short	2.20	Profit/Loss Short	9.21	25.51	Profit/Loss Short	-6.59	Profit/Loss Short	19.49
Net Profit/Loss	29.19	Net Profit/Loss	41.87	Net Profit/Loss	79.24	Net Profit/Loss	41.34	Net Profit/Loss	23.78	215.42	Net Profit/Loss	105.58	Net Profit/Loss	76.05
Prior Year Close 12/31	155.76	Prior Year Close 12/31	154.26	Prior Year Close 12/31	212.61	Prior Year Close 12/31	313.74	Prior Year Close 12/31	397.85		Prior Year Close 12/31	266.28	Prior Year Close 12/31	411.28
% Profit/Loss	18.7%	% Profit/(Loss)	27.1%	% Profit/(Loss)	37.3%	% Profit/(Loss)	13.2%	% Profit/(Loss)	6.0%	102.3%	% Profit/(Loss)	39.7%	% Profit/(Loss)	18.5%

Treasuries

5-Year US TREASURY NOTE																
Treasuries Futures Price																
PERFORMANCE WITHOUT THE QUANT BOX																
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals		2023		2024	
Highest Intraday Quote	116.15	Highest	120.41	Highest	126.24	Highest	126.23	Highest	120.89	126.24	Highest	111.35	Highest	110.9000		
Lowest Intraday Quote	111.83	Lowest	113.98	Lowest	118.46	Lowest	120.84	Lowest	105.86	105.86	Lowest	103.73	Lowest	104.6300		
Average Intraday Quote	113.99	Average	117.20	Average	122.35	Average	123.54	Average	113.38	118.09	Average	107.54	Average	107.7650		
Median Quote @ Close	113.55	Median Close	117.65	Median Close	125.61	Median Close	123.99	Median Close	112.33	Median Close	107.48	Median Close	107.3000			
Standard Deviation @ Close	0.89	Std. Dev. Close	1.83	Std. Dev. Close	2.30	Std. Dev. Close	1.35	Std. Dev. Close	3.90	Std. Dev. Close	1.69	Std. Dev. Close	1.3299			
% Change vs. Prior Year Close	-1.5%	% Change	3.4%	% Change	6.2%	% Change	-3.4%	% Change	-11.2%	-6.6%	% Change	0.7%	% Change	-2.2%		

QUANT BOX RESULTS																
ANNUAL NON-LEVERAGED RETURN CALCULATIONS																
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L		2023		2024	
Profit/Loss Long	-0.58	Profit/Loss Long	2.40	Profit/Loss Long	4.36	Profit/Loss Long	0.00	Profit/Loss Long	0.26	6.44	Profit/Loss Long	-1.04	Profit/Loss Long	1.12		
Profit/Loss Short	2.88	Profit/Loss Short	-0.72	Profit/Loss Short	-0.30	Profit/Loss Short	1.03	Profit/Loss Short	11.90	14.79	Profit/Loss Short	2.70	Profit/Loss Short	0.75		
Net Profit/Loss	2.30	Net Profit/Loss	1.68	Net Profit/Loss	4.06	Net Profit/Loss	1.04	Net Profit/Loss	12.16	21.23	Net Profit/Loss	1.66	Net Profit/Loss	1.87		
Prior Year Close 12/31	116.37	Prior Year Close 12/31	114.61	Prior Year Close 12/31	118.46	Prior Year Close 12/31	125.86	Prior Year Close 12/31	121.55	Prior Year Close 12/31	107.89	Prior Year Close 12/31	108.66			
% Profit/Loss	2.0%	% Profit/(Loss)	1.5%	% Profit/(Loss)	3.4%	% Profit/(Loss)	0.8%	% Profit/(Loss)	10.0%	17.7%	% Profit/(Loss)	1.5%	% Profit/(Loss)	1.7%		

10-Year US TREASURY NOTE																
Treasuries Futures Price																
PERFORMANCE WITHOUT THE QUANT BOX																
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals		2023		2024	
Highest Intraday Quote	124.00	Highest	132.03	Highest	140.70	Highest	138.17	Highest	130.34	140.70	Highest	117.05	Highest	115.7300		
Lowest Intraday Quote	117.42	Lowest	121.06	Lowest	128.16	Lowest	129.50	Lowest	109.19	109.19	Lowest	105.33	Lowest	107.1200		
Average Intraday Quote	120.71	Average	126.55	Average	134.43	Average	133.84	Average	119.77	127.06	Average	111.19	Average	111.4250		
Median Quote @ Close	120.10	Median Close	127.34	Median Close	138.80	Median Close	132.68	Median Close	118.78	Median Close	112.22	Median Close	110.7000			
Standard Deviation @ Close	1.24	Std. Dev. Close	3.30	Std. Dev. Close	3.25	Std. Dev. Close	1.94	Std. Dev. Close	5.36	Std. Dev. Close	2.71	Std. Dev. Close	1.9416			
% Change vs. Prior Year Close	-1.6%	% Change	5.2%	% Change	7.5%	% Change	-5.5%	% Change	-14.0%	-8.4%	% Change	0.4%	% Change	-3.5%		

QUANT BOX RESULTS																
ANNUAL NON-LEVERAGED RETURN CALCULATIONS																
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L		2023		2024	
Profit/Loss Long	0.46	Profit/Loss Long	5.35	Profit/Loss Long	8.89	Profit/Loss Long	-0.99	Profit/Loss Long	-0.16	13.55	Profit/Loss Long	-1.07	Profit/Loss Long	2.34		
Profit/Loss Short	2.90	Profit/Loss Short	0.00	Profit/Loss Short	-0.48	Profit/Loss Short	3.32	Profit/Loss Short	15.38	21.12	Profit/Loss Short	4.91	Profit/Loss Short	1.31		
Net Profit/Loss	3.37	Net Profit/Loss	5.35	Net Profit/Loss	8.41	Net Profit/Loss	2.33	Net Profit/Loss	15.22	34.68	Net Profit/Loss	3.84	Net Profit/Loss	3.65		
Prior Year Close 12/31	124.05	Prior Year Close 12/31	122.02	Prior Year Close 12/31	128.42	Prior Year Close 12/31	138.08	Prior Year Close 12/31	130.47	Prior Year Close 12/31	112.20	Prior Year Close 12/31	112.69			
% Profit/Loss	2.7%	% Profit/(Loss)	4.4%	% Profit/(Loss)	6.5%	% Profit/(Loss)	1.7%	% Profit/(Loss)	11.7%	27.0%	% Profit/(Loss)	3.4%	% Profit/(Loss)	3.2%		

30-Year US TREASURY BOND

Treasuries Futures Price

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	152.91	Highest	167.56	Highest	200.00	Highest	173.34	Highest	160.16	Highest	200.00	Highest	134.44	Highest	127.6900
Lowest Intraday Quote	136.50	Lowest	144.22	Lowest	155.16	Lowest	153.91	Lowest	117.44	Lowest	117.44	Lowest	107.12	Lowest	112.8400
Average Intraday Quote	144.71	Average	155.89	Average	177.58	Average	163.63	Average	138.80	Average	156.12	Average	120.78	Average	120.2650
Median Quote @ Close	144.03	Median Close	154.91	Median Close	177.03	Median Close	161.31	Median Close	139.08	Median Close		Median Close	125.25	Median Close	119.2200
Standard Deviation @ Close	3.16	Std. Dev. Close	6.65	Std. Dev. Close	6.93	Std. Dev. Close	3.83	Std. Dev. Close	10.62	Std. Dev. Close		Std. Dev. Close	6.52	Std. Dev. Close	3.2229
% Change vs. Prior Year Close	-4.6%	% Change	6.8%	% Change	11.1%	% Change	-7.4%	% Change	-22.2%	% Change	-16.3%	% Change	-0.2%	% Change	-8.6%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	2.94	Profit/Loss Long	9.23	Profit/Loss Long	24.03	Profit/Loss Long	0.27	Profit/Loss Long	1.25	Profit/Loss Long	37.72	Profit/Loss Long	3.76	Profit/Loss Long	0.58
Profit/Loss Short	8.51	Profit/Loss Short	3.91	Profit/Loss Short	-3.35	Profit/Loss Short	9.95	Profit/Loss Short	19.91	Profit/Loss Short	38.93	Profit/Loss Short	14.54	Profit/Loss Short	0.91
Net Profit/Loss	11.45	Net Profit/Loss	13.13	Net Profit/Loss	20.69	Net Profit/Loss	10.22	Net Profit/Loss	21.17	Net Profit/Loss	76.65	Net Profit/Loss	18.29	Net Profit/Loss	1.49
Prior Year Close 12/31	153.00	Prior Year Close 12/31	146.00	Prior Year Close 12/31	155.91	Prior Year Close 12/31	173.19	Prior Year Close 12/31	160.44	Prior Year Close 12/31		Prior Year Close 12/31	124.75	Prior Year Close 12/31	124.50
% Profit/Loss	7.5%	% Profit/(Loss)	9.0%	% Profit/(Loss)	13.3%	% Profit/(Loss)	5.9%	% Profit/(Loss)	13.2%	% Profit/(Loss)	48.8%	% Profit/(Loss)	14.7%	% Profit/(Loss)	1.2%

Metals

GOLD FUTURES															
USD															
PERFORMANCE WITHOUT THE QUANT BOX															
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	1369.40	Highest	1561.90	Highest	2078.00	Highest	1961.40	Highest	2078.70	2078.70	Highest	2152.30	Highest	2826.30	
Lowest Intraday Quote	1162.70	Lowest	1267.90	Lowest	1453.60	Lowest	1676.40	Lowest	1618.00	1162.70	Lowest	1808.80	Lowest	1996.40	
Average Intraday Quote	1266.05	Average	1414.90	Average	1765.80	Average	1818.90	Average	1848.35	1622.80	Average	1980.55	Average	2411.35	
Median Quote @ Close	1268.40	Median Close	1413.05	Median Close	1788.10	Median Close	1794.40	Median Close	1808.70		Median Close	1962.50	Median Close	2398.00	
Standard Deviation @ Close	53.88	Std. Dev. Close	93.55	Std. Dev. Close	139.40	Std. Dev. Close	49.49	Std. Dev. Close	91.22		Std. Dev. Close	59.73	Std. Dev. Close	233.49	
% Change vs. Prior Year Close	-2.1%	% Change	18.8%	% Change	24.3%	% Change	-3.6%	% Change	0.0%	37.5%	% Change	13.2%	% Change	27.4%	

QUANT BOX RESULTS															
ANNUAL NON-LEVERAGED RETURN CALCULATIONS															
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	1.98	Profit/Loss Long	214.14	Profit/Loss Long	289.56	Profit/Loss Long	96.29	Profit/Loss Long	16.22	618.19	Profit/Loss Long	170.06	Profit/Loss Long	270.28	
Profit/Loss Short	16.86	Profit/Loss Short	-32.39	Profit/Loss Short	102.46	Profit/Loss Short	59.15	Profit/Loss Short	116.87	262.95	Profit/Loss Short	152.05	Profit/Loss Short	-28.20	
Net Profit/Loss	18.84	Net Profit/Loss	181.75	Net Profit/Loss	392.02	Net Profit/Loss	155.44	Net Profit/Loss	133.09	881.14	Net Profit/Loss	322.11	Net Profit/Loss	242.08	
Prior Year Close 12/31	1311.40	Prior Year Close 12/31	1284.50	Prior Year Close 12/31	1526.50	Prior Year Close 12/31	1897.30	Prior Year Close 12/31	1829.70		Prior Year Close 12/31	1830.10	Prior Year Close 12/31	2071.80	
% Profit/Loss	1.4%	% Profit/(Loss)	14.1%	% Profit/(Loss)	25.7%	% Profit/(Loss)	8.2%	% Profit/(Loss)	7.3%	56.7%	% Profit/(Loss)	17.6%	% Profit/(Loss)	11.7%	

SILVER FUTURES															
USD															
PERFORMANCE WITHOUT THE QUANT BOX															
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	17.71	Highest	19.51	Highest	29.92	Highest	30.35	Highest	27.50	30.35	Highest	26.44	Highest	35.205	
Lowest Intraday Quote	13.93	Lowest	14.27	Lowest	11.64	Lowest	21.41	Lowest	17.40	11.64	Lowest	19.83	Lowest	21.935	
Average Intraday Quote	15.82	Average	16.89	Average	20.78	Average	25.88	Average	22.45	20.36	Average	23.13	Average	28.570	
Median Quote @ Close	16.10	Median Close	15.88	Median Close	18.64	Median Close	25.31	Median Close	21.76		Median Close	23.61	Median Close	29.396	
Standard Deviation @ Close	1.04	Std. Dev. Close	1.21	Std. Dev. Close	4.41	Std. Dev. Close	1.78	Std. Dev. Close	2.27		Std. Dev. Close	1.24	Std. Dev. Close	3.377	
% Change vs. Prior Year Close	-9.4%	% Change	15.3%	% Change	47.4%	% Change	-11.6%	% Change	3.5%	45.3%	% Change	-0.6%	% Change	22.0%	

QUANT BOX RESULTS															
ANNUAL NON-LEVERAGED RETURN CALCULATIONS															
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	-0.21	Profit/Loss Long	2.60	Profit/Loss Long	6.29	Profit/Loss Long	-0.06	Profit/Loss Long	1.59	10.21	Profit/Loss Long	1.82	Profit/Loss Long	3.447	
Profit/Loss Short	0.62	Profit/Loss Short	0.14	Profit/Loss Short	3.07	Profit/Loss Short	4.23	Profit/Loss Short	5.08	13.13	Profit/Loss Short	2.30	Profit/Loss Short	-2.722	
Net Profit/Loss	0.41	Net Profit/Loss	2.74	Net Profit/Loss	9.36	Net Profit/Loss	4.17	Net Profit/Loss	6.67	23.35	Net Profit/Loss	4.13	Net Profit/Loss	0.725	
Prior Year Close 12/31	17.15	Prior Year Close 12/31	15.54	Prior Year Close 12/31	17.92	Prior Year Close 12/31	26.41	Prior Year Close 12/31	23.35		Prior Year Close 12/31	24.18	Prior Year Close 12/31	24.025	
% Profit/Loss	2.4%	% Profit/(Loss)	17.6%	% Profit/(Loss)	52.2%	% Profit/(Loss)	15.8%	% Profit/(Loss)	28.5%	116.6%	% Profit/(Loss)	17.1%	% Profit/(Loss)	3.0%	

COPPER FUTURES

HG

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	3.32	Highest	3.00	Highest	3.64	Highest	4.82	Highest	4.92	Highest	4.92	Highest	4.36	Highest	5.1990
Lowest Intraday Quote	2.54	Lowest	2.49	Lowest	1.97	Lowest	3.50	Lowest	3.14	Lowest	1.97	Lowest	3.52	Lowest	3.6550
Average Intraday Quote	2.93	Average	2.74	Average	2.81	Average	4.16	Average	4.03	3.34	Average	3.94	Average	4.4270	
Median Quote @ Close	3.00	Median Close	2.76	Median Close	2.90	Median Close	4.25	Median Close	3.85	Median Close	3.85	Median Close	3.84	Median Close	4.2184
Standard Deviation @ Close	0.20	Std. Dev. Close	0.11	Std. Dev. Close	0.35	Std. Dev. Close	0.28	Std. Dev. Close	0.48	Std. Dev. Close	0.48	Std. Dev. Close	0.18	Std. Dev. Close	0.2999
% Change vs. Prior Year Close	-13.5%	% Change	4.7%	% Change	25.2%	% Change	22.7%	% Change	-12.4%	26.6%	% Change	2.1%	% Change	3.6%	

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	-0.10	Profit/Loss Long	0.04	Profit/Loss Long	0.31	Profit/Loss Long	0.60	Profit/Loss Long	-0.55	0.29	Profit/Loss Long	0.15	Profit/Loss Long	0.6318	
Profit/Loss Short	-0.06	Profit/Loss Short	-0.04	Profit/Loss Short	0.16	Profit/Loss Short	0.06	Profit/Loss Short	0.74	0.87	Profit/Loss Short	-0.05	Profit/Loss Short	-0.1778	
Net Profit/Loss	-0.16	Net Profit/Loss	-0.01	Net Profit/Loss	0.48	Net Profit/Loss	0.66	Net Profit/Loss	0.19	1.16	Net Profit/Loss	0.09	Net Profit/Loss	0.4540	
Prior Year Close 12/31	3.14	Prior Year Close 12/31	2.71	Prior Year Close 12/31	2.84	Prior Year Close 12/31	3.56	Prior Year Close 12/31	4.36	4.36	Prior Year Close 12/31	3.81	Prior Year Close 12/31	3.8915	
% Profit/Loss	-5.0%	% Profit/(Loss)	-0.2%	% Profit/(Loss)	16.7%	% Profit/(Loss)	18.5%	% Profit/(Loss)	4.3%	34.4%	% Profit/(Loss)	2.5%	% Profit/(Loss)	11.7%	

CRUDE OIL FUTURES														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	76.90	Highest	66.60	Highest	65.65	Highest	85.41	Highest	130.50	130.50	Highest	95.03	Highest	87.630
Lowest Intraday Quote	42.36	Lowest	44.35	Lowest	-40.32	Lowest	47.18	Lowest	70.11	-40.32	Lowest	63.64	Lowest	65.270
Average Intraday Quote	59.63	Average	55.48	Average	12.67	Average	66.30	Average	100.31	58.87	Average	79.34	Average	76.450
Median Quote @ Close	66.20	Median Close	56.69	Median Close	40.64	Median Close	68.36	Median Close	91.79		Median Close	77.09	Median Close	76.190
Standard Deviation @ Close	6.78	Std. Dev. Close	3.69	Std. Dev. Close	11.39	Std. Dev. Close	8.24	Std. Dev. Close	12.49		Std. Dev. Close	5.95	Std. Dev. Close	5.159
% Change vs. Prior Year Close	-24.8%	% Change	34.5%	% Change	-20.5%	% Change	55.0%	% Change	7.0%	51.1%	% Change	-11.0%	% Change	0.4%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	8.56	Profit/Loss Long	4.51	Profit/Loss Long	4.42	Profit/Loss Long	19.53	Profit/Loss Long	25.50	62.51	Profit/Loss Long	-0.19	Profit/Loss Long	-0.577
Profit/Loss Short	17.47	Profit/Loss Short	4.25	Profit/Loss Short	81.84	Profit/Loss Short	-4.44	Profit/Loss Short	-6.50	92.62	Profit/Loss Short	5.27	Profit/Loss Short	2.790
Net Profit/Loss	26.03	Net Profit/Loss	8.76	Net Profit/Loss	86.26	Net Profit/Loss	15.09	Net Profit/Loss	19.01	155.14	Net Profit/Loss	5.08	Net Profit/Loss	2.212
Prior Year Close 12/31	60.42	Prior Year Close 12/31	45.41	Prior Year Close 12/31	61.06	Prior Year Close 12/31	48.52	Prior Year Close 12/31	75.21		Prior Year Close 12/31	80.47	Prior Year Close 12/31	71.650
% Profit/Loss	43.1%	% Profit/(Loss)	19.3%	% Profit/(Loss)	141.3%	% Profit/(Loss)	31.1%	% Profit/(Loss)	25.3%	260.0%	% Profit/(Loss)	6.3%	% Profit/(Loss)	3.1%

NATURAL GAS CONTINUOUS CONTRACT														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	4.93	Highest	3.72	Highest	3.40	Highest	6.47	Highest	9.99	9.99	Highest	4.05	Highest	4.010
Lowest Intraday Quote	2.53	Lowest	2.03	Lowest	1.43	Lowest	2.41	Lowest	3.64	1.43	Lowest	1.97	Lowest	1.527
Average Intraday Quote	3.73	Average	2.88	Average	2.41	Average	4.44	Average	6.81	4.05	Average	3.01	Average	2.769
Median Quote @ Close	2.91	Median Close	2.53	Median Close	1.93	Median Close	3.63	Median Close	6.54		Median Close	2.60	Median Close	2.311
Standard Deviation @ Close	0.49	Std. Dev. Close	0.28	Std. Dev. Close	0.44	Std. Dev. Close	1.03	Std. Dev. Close	1.58		Std. Dev. Close	0.40	Std. Dev. Close	0.507
% Change vs. Prior Year Close	-0.4%	% Change	-25.5%	% Change	16.0%	% Change	46.9%	% Change	9.4%	46.3%	% Change	-42.2%	% Change	30.7%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	1.39	Profit/Loss Long	0.61	Profit/Loss Long	0.78	Profit/Loss Long	1.38	Profit/Loss Long	2.23	6.38	Profit/Loss Long	0.14	Profit/Loss Long	0.961
Profit/Loss Short	0.82	Profit/Loss Short	0.39	Profit/Loss Short	0.52	Profit/Loss Short	0.22	Profit/Loss Short	3.56	5.50	Profit/Loss Short	3.90	Profit/Loss Short	0.916
Net Profit/Loss	2.20	Net Profit/Loss	1.00	Net Profit/Loss	1.29	Net Profit/Loss	1.60	Net Profit/Loss	5.79	11.89	Net Profit/Loss	4.05	Net Profit/Loss	1.877
Prior Year Close 12/31	2.95	Prior Year Close 12/31	2.94	Prior Year Close 12/31	2.19	Prior Year Close 12/31	2.54	Prior Year Close 12/31	3.73		Prior Year Close 12/31	4.10	Prior Year Close 12/31	2.371
% Profit/Loss	74.6%	% Profit/(Loss)	33.9%	% Profit/(Loss)	59.2%	% Profit/(Loss)	63.1%	% Profit/(Loss)	155.3%	386.0%	% Profit/(Loss)	98.6%	% Profit/(Loss)	79.2%

HEATING OIL FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024
Highest Intraday Quote	2.45	Highest	2.14	Highest	2.12	Highest	2.61	Highest	5.86	5.86	Highest	2.9735
Lowest Intraday Quote	1.65	Lowest	1.64	Lowest	0.58	Lowest	1.45	Lowest	2.31	0.58	Lowest	2.0584
Average Intraday Quote	2.05	Average	1.89	Average	1.35	Average	2.03	Average	4.09	2.28	Average	2.5160
Median Quote @ Close	2.12	Median Close	1.94	Median Close	1.21	Median Close	2.10	Median Close	3.57		Median Close	2.4529
Standard Deviation @ Close	0.16	Std. Dev. Close	0.08	Std. Dev. Close	0.29	Std. Dev. Close	0.26	Std. Dev. Close	0.52		Std. Dev. Close	0.2075
% Change vs. Prior Year Close	-19.0%	% Change	20.7%	% Change	-27.2%	% Change	57.8%	% Change	41.9%	74.2%	% Change	-9.1%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024
Profit/Loss Long	0.16	Profit/Loss Long	-0.02	Profit/Loss Long	0.29	Profit/Loss Long	0.49	Profit/Loss Long	1.30	2.22	Profit/Loss Long	0.2531
Profit/Loss Short	0.24	Profit/Loss Short	-0.07	Profit/Loss Short	0.73	Profit/Loss Short	-0.20	Profit/Loss Short	0.92	1.62	Profit/Loss Short	0.1947
Net Profit/Loss	0.40	Net Profit/Loss	-0.08	Net Profit/Loss	1.02	Net Profit/Loss	0.28	Net Profit/Loss	2.22	3.84	Net Profit/Loss	0.4478
Prior Year Close 12/31	2.08	Prior Year Close 12/31	1.68	Prior Year Close 12/31	2.03	Prior Year Close 12/31	1.48	Prior Year Close 12/31	2.33		Prior Year Close 12/31	2.5531
% Profit/Loss	19.3%	% Profit/(Loss)	-5.0%	% Profit/(Loss)	50.1%	% Profit/(Loss)	19.2%	% Profit/(Loss)	95.4%	179.0%	% Profit/(Loss)	17.5%

GASOLINE RBOB CONTINUOUS CONTRACT FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024
Highest Intraday Quote	2.29	Highest	2.15	Highest	1.80	Highest	2.52	Highest	4.33	4.33	Highest	2.8516
Lowest Intraday Quote	1.23	Lowest	1.27	Lowest	0.38	Lowest	1.36	Lowest	2.02	0.38	Lowest	1.8545
Average Intraday Quote	1.76	Average	1.71	Average	1.09	Average	1.94	Average	3.17	1.93	Average	2.3531
Median Quote @ Close	1.99	Median Close	1.69	Median Close	1.21	Median Close	2.14	Median Close	2.85		Median Close	2.3258
Standard Deviation @ Close	0.23	Std. Dev. Close	0.19	Std. Dev. Close	0.28	Std. Dev. Close	0.23	Std. Dev. Close	0.55		Std. Dev. Close	0.2761
% Change vs. Prior Year Close	-27.5%	% Change	29.8%	% Change	-16.6%	% Change	57.8%	% Change	12.5%	56.0%	% Change	-8.4%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024
Profit/Loss Long	0.19	Profit/Loss Long	0.30	Profit/Loss Long	0.24	Profit/Loss Long	0.62	Profit/Loss Long	0.99	2.34	Profit/Loss Long	0.0646
Profit/Loss Short	0.27	Profit/Loss Short	0.24	Profit/Loss Short	0.99	Profit/Loss Short	0.05	Profit/Loss Short	0.07	1.62	Profit/Loss Short	0.2512
Net Profit/Loss	0.46	Net Profit/Loss	0.54	Net Profit/Loss	1.23	Net Profit/Loss	0.67	Net Profit/Loss	1.07	3.96	Net Profit/Loss	0.3158
Prior Year Close 12/31	1.80	Prior Year Close 12/31	1.30	Prior Year Close 12/31	1.69	Prior Year Close 12/31	1.41	Prior Year Close 12/31	2.22		Prior Year Close 12/31	2.1120
% Profit/Loss	25.5%	% Profit/(Loss)	41.2%	% Profit/(Loss)	72.8%	% Profit/(Loss)	47.7%	% Profit/(Loss)	48.0%	235.2%	% Profit/(Loss)	15.0%

Grains

SOYBEAN FUTURES															
USD															
PERFORMANCE WITHOUT THE QUANT BOX															
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	1071.00	Highest	945.50	Highest	1321.50	Highest	1677.25	Highest	1784.00	1784.00	Highest	1555.50	Highest	1289.50	
Lowest Intraday Quote	810.50	Lowest	780.50	Lowest	808.25	Lowest	1171.25	Lowest	1288.50	780.50	Lowest	1250.50	Lowest	936.25	
Average Intraday Quote	940.75	Average	863.00	Average	1064.88	Average	1424.25	Average	1536.25	1165.83	Average	1403.00	Average	1112.88	
Median Quote @ Close	905.50	Median Close	895.50	Median Close	896.75	Median Close	1375.38	Median Close	1473.50		Median Close	1369.25	Median Close	1142.94	
Standard Deviation @ Close	78.93	Std. Dev. Close	29.99	Std. Dev. Close	120.71	Std. Dev. Close	106.25	Std. Dev. Close	126.37		Std. Dev. Close	85.25	Std. Dev. Close	98.27	
% Change vs. Prior Year Close	-7.3%	% Change	6.9%	% Change	39.5%	% Change	1.0%	% Change	14.7%	54.8%	% Change	-15.1%	% Change	-22.8%	

QUANT BOX RESULTS															
ANNUAL NON-LEVERAGED RETURN CALCULATIONS															
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	89.00	Profit/Loss Long	47.08	Profit/Loss Long	308.58	Profit/Loss Long	330.94	Profit/Loss Long	113.73	889.33	Profit/Loss Long	40.84	Profit/Loss Long	38.05	
Profit/Loss Short	47.84	Profit/Loss Short	123.18	Profit/Loss Short	46.44	Profit/Loss Short	215.37	Profit/Loss Short	96.72	529.55	Profit/Loss Short	99.26	Profit/Loss Short	188.19	
Net Profit/Loss	136.84	Net Profit/Loss	170.25	Net Profit/Loss	355.02	Net Profit/Loss	546.31	Net Profit/Loss	210.45	1418.88	Net Profit/Loss	140.10	Net Profit/Loss	226.24	
Prior Year Close 12/31	951.75	Prior Year Close 12/31	882.50	Prior Year Close 12/31	943.00	Prior Year Close 12/31	1315.25	Prior Year Close 12/31	1328.75		Prior Year Close 12/31	1524.00	Prior Year Close 12/31	1293.50	
% Profit/Loss	14.4%	% Profit/(Loss)	19.3%	% Profit/(Loss)	37.6%	% Profit/(Loss)	41.5%	% Profit/(Loss)	15.8%	128.7%	% Profit/(Loss)	9.2%	% Profit/(Loss)	17.5%	

SOYBEAN MEAL FUTURES															
USD															
PERFORMANCE WITHOUT THE QUANT BOX															
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	404.90	Highest	328.10	Highest	436.40	Highest	474.10	Highest	531.20	531.20	Highest	508.20	Highest	390.00	
Lowest Intraday Quote	298.80	Lowest	280.70	Lowest	278.80	Lowest	308.80	Lowest	387.40	278.80	Lowest	366.50	Lowest	284.50	
Average Intraday Quote	351.85	Average	304.40	Average	357.60	Average	391.45	Average	459.30	372.92	Average	437.35	Average	337.25	
Median Quote @ Close	331.70	Median Close	303.90	Median Close	296.75	Median Close	379.90	Median Close	435.00		Median Close	429.20	Median Close	333.20	
Standard Deviation @ Close	30.25	Std. Dev. Close	8.58	Std. Dev. Close	42.59	Std. Dev. Close	38.77	Std. Dev. Close	29.19		Std. Dev. Close	33.75	Std. Dev. Close	24.92	
% Change vs. Prior Year Close	-2.0%	% Change	-2.1%	% Change	44.8%	% Change	-5.2%	% Change	14.4%	50.0%	% Change	-18.0%	% Change	-17.9%	

QUANT BOX RESULTS															
ANNUAL NON-LEVERAGED RETURN CALCULATIONS															
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	44.61	Profit/Loss Long	12.40	Profit/Loss Long	109.63	Profit/Loss Long	44.22	Profit/Loss Long	95.64	306.50	Profit/Loss Long	58.99	Profit/Loss Long	61.90	
Profit/Loss Short	28.11	Profit/Loss Short	16.01	Profit/Loss Short	-9.33	Profit/Loss Short	82.36	Profit/Loss Short	104.63	221.78	Profit/Loss Short	33.81	Profit/Loss Short	75.82	
Net Profit/Loss	72.72	Net Profit/Loss	28.42	Net Profit/Loss	100.30	Net Profit/Loss	126.58	Net Profit/Loss	200.27	528.28	Net Profit/Loss	92.80	Net Profit/Loss	137.72	
Prior Year Close 12/31	312.60	Prior Year Close 12/31	306.20	Prior Year Close 12/31	299.90	Prior Year Close 12/31	434.40	Prior Year Close 12/31	411.70		Prior Year Close 12/31	471.00	Prior Year Close 12/31	386.00	
% Profit/Loss	23.3%	% Profit/(Loss)	9.3%	% Profit/(Loss)	33.4%	% Profit/(Loss)	29.1%	% Profit/(Loss)	48.6%	143.8%	% Profit/(Loss)	19.7%	% Profit/(Loss)	35.7%	

SOYBEAN OIL FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	34.25	Highest	35.79	Highest	41.69	Highest	69.00	Highest	82.97	82.97	Highest	72.68	Highest	49.79
Lowest Intraday Quote	27.37	Lowest	26.36	Lowest	25.21	Lowest	40.14	Lowest	55.32	25.21	Lowest	44.53	Lowest	38.05
Average Intraday Quote	30.81	Average	31.08	Average	33.45	Average	54.57	Average	69.15	43.81	Average	58.61	Average	43.92
Median Quote @ Close	29.64	Median Close	29.39	Median Close	31.19	Median Close	57.90	Median Close	67.59		Median Close	56.61	Median Close	44.50
Standard Deviation @ Close	1.83	Std. Dev. Close	1.70	Std. Dev. Close	3.84	Std. Dev. Close	6.83	Std. Dev. Close	6.12		Std. Dev. Close	6.13	Std. Dev. Close	2.62
% Change vs. Prior Year Close	-15.9%	% Change	24.7%	% Change	18.4%	% Change	36.2%	% Change	13.4%	76.9%	% Change	-24.9%	% Change	-16.2%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	-0.45	Profit/Loss Long	3.49	Profit/Loss Long	6.77	Profit/Loss Long	19.13	Profit/Loss Long	13.36	42.31	Profit/Loss Long	9.42	Profit/Loss Long	1.61
Profit/Loss Short	2.49	Profit/Loss Short	0.83	Profit/Loss Short	3.95	Profit/Loss Short	-12.55	Profit/Loss Short	12.87	7.59	Profit/Loss Short	11.38	Profit/Loss Short	-1.61
Net Profit/Loss	2.04	Net Profit/Loss	4.32	Net Profit/Loss	10.72	Net Profit/Loss	6.58	Net Profit/Loss	26.23	49.89	Net Profit/Loss	20.80	Net Profit/Loss	0.00
Prior Year Close 12/31	33.43	Prior Year Close 12/31	28.12	Prior Year Close 12/31	35.06	Prior Year Close 12/31	41.52	Prior Year Close 12/31	56.57		Prior Year Close 12/31	64.14	Prior Year Close 12/31	48.18
% Profit/Loss	6.1%	% Profit/(Loss)	15.4%	% Profit/(Loss)	30.6%	% Profit/(Loss)	15.8%	% Profit/(Loss)	46.4%	114.3%	% Profit/(Loss)	32.4%	% Profit/(Loss)	0.0%

CORN FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	412.25	Highest	464.25	Highest	485.75	Highest	775.00	Highest	827.00	827.00	Highest	688.75	Highest	473.25
Lowest Intraday Quote	329.75	Lowest	335.50	Lowest	300.25	Lowest	479.50	Lowest	561.50	300.25	Lowest	455.00	Lowest	377.00
Average Intraday Quote	371.00	Average	399.88	Average	393.00	Average	627.25	Average	694.25	497.08	Average	571.88	Average	425.13
Median Quote @ Close	367.25	Median Close	376.75	Median Close	357.50	Median Close	559.00	Median Close	681.00		Median Close	568.75	Median Close	431.13
Standard Deviation @ Close	15.95	Std. Dev. Close	26.11	Std. Dev. Close	39.80	Std. Dev. Close	62.33	Std. Dev. Close	64.84		Std. Dev. Close	82.46	Std. Dev. Close	20.43
% Change vs. Prior Year Close	6.9%	% Change	3.4%	% Change	24.8%	% Change	22.6%	% Change	14.4%	72.1%	% Change	-30.1%	% Change	-3.3%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	37.65	Profit/Loss Long	59.15	Profit/Loss Long	91.38	Profit/Loss Long	142.00	Profit/Loss Long	83.31	413.49	Profit/Loss Long	24.27	Profit/Loss Long	-23.32
Profit/Loss Short	32.12	Profit/Loss Short	39.50	Profit/Loss Short	20.54	Profit/Loss Short	-86.41	Profit/Loss Short	239.16	244.91	Profit/Loss Short	24.05	Profit/Loss Short	80.10
Net Profit/Loss	69.77	Net Profit/Loss	98.65	Net Profit/Loss	111.92	Net Profit/Loss	55.59	Net Profit/Loss	322.47	658.39	Net Profit/Loss	48.32	Net Profit/Loss	56.78
Prior Year Close 12/31	350.75	Prior Year Close 12/31	375.00	Prior Year Close 12/31	387.75	Prior Year Close 12/31	484.00	Prior Year Close 12/31	593.25		Prior Year Close 12/31	678.90	Prior Year Close 12/31	474.25
% Profit/Loss	19.9%	% Profit/(Loss)	26.3%	% Profit/(Loss)	28.9%	% Profit/(Loss)	11.5%	% Profit/(Loss)	54.4%	140.9%	% Profit/(Loss)	7.1%	% Profit/(Loss)	12.0%

WHEAT FUTURES														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024		
Highest Intraday Quote	593.00	Highest	564.50	Highest	644.50	Highest	863.25	Highest	1340.00	1340.00	Highest	797.50	Highest	720.00
Lowest Intraday Quote	413.25	Lowest	416.25	Lowest	468.25	Lowest	593.25	Lowest	702.50	413.25	Lowest	540.00	Lowest	493.50
Average Intraday Quote	503.13	Average	490.38	Average	556.38	Average	728.25	Average	1021.25	659.88	Average	668.75	Average	606.75
Median Quote @ Close	502.00	Median Close	501.38	Median Close	547.25	Median Close	692.50	Median Close	844.00		Median Close	634.38	Median Close	570.50
Standard Deviation @ Close	32.86	Std. Dev. Close	32.97	Std. Dev. Close	38.38	Std. Dev. Close	58.84	Std. Dev. Close	149.06		Std. Dev. Close	64.81	Std. Dev. Close	39.42
% Change vs. Prior Year Close	17.9%	% Change	11.0%	% Change	14.6%	% Change	20.3%	% Change	2.7%	66.6%	% Change	-18.9%	% Change	-12.2%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024		
Profit/Loss Long	73.15	Profit/Loss Long	-4.87	Profit/Loss Long	11.56	Profit/Loss Long	149.19	Profit/Loss Long	549.41	778.74	Profit/Loss Long	15.68	Profit/Loss Long	52.27
Profit/Loss Short	30.33	Profit/Loss Short	60.40	Profit/Loss Short	37.99	Profit/Loss Short	-17.95	Profit/Loss Short	-0.71	110.06	Profit/Loss Short	35.92	Profit/Loss Short	85.42
Net Profit/Loss	103.48	Net Profit/Loss	55.83	Net Profit/Loss	49.55	Net Profit/Loss	131.24	Net Profit/Loss	548.70	888.80	Net Profit/Loss	51.60	Net Profit/Loss	137.69
Prior Year Close 12/31	427.00	Prior Year Close 12/31	503.25	Prior Year Close 12/31	558.75	Prior Year Close 12/31	640.50	Prior Year Close 12/31	770.75		Prior Year Close 12/31	774.00	Prior Year Close 12/31	628.00
% Profit/Loss	24.2%	% Profit/(Loss)	11.1%	% Profit/(Loss)	8.9%	% Profit/(Loss)	20.5%	% Profit/(Loss)	71.2%	135.9%	% Profit/(Loss)	6.7%	% Profit/(Loss)	21.9%

ROUGH RICE FUTURES														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024		
Highest Intraday Quote	13.22	Highest	13.12	Highest	23.57	Highest	14.70	Highest	18.44	23.57	Highest	19.92	Highest	19.61
Lowest Intraday Quote	9.66	Lowest	9.80	Lowest	11.22	Lowest	12.21	Lowest	14.11	9.66	Lowest	14.89	Lowest	13.72
Average Intraday Quote	11.44	Average	11.46	Average	17.39	Average	13.46	Average	16.28	14.00	Average	17.41	Average	16.66
Median Quote @ Close	11.68	Median Close	11.45	Median Close	12.95	Median Close	13.28	Median Close	16.72		Median Close	17.08	Median Close	15.47
Standard Deviation @ Close	0.88	Std. Dev. Close	0.75	Std. Dev. Close	1.85	Std. Dev. Close	0.48	Std. Dev. Close	0.95		Std. Dev. Close	0.89	Std. Dev. Close	1.52
% Change vs. Prior Year Close	-13.6%	% Change	30.1%	% Change	-5.6%	% Change	18.0%	% Change	25.5%	54.4%	% Change	-4.2%	% Change	-17.8%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024		
Profit/Loss Long	-0.30	Profit/Loss Long	3.03	Profit/Loss Long	3.79	Profit/Loss Long	0.98	Profit/Loss Long	2.26	9.76	Profit/Loss Long	0.89	Profit/Loss Long	-0.22
Profit/Loss Short	1.67	Profit/Loss Short	-0.06	Profit/Loss Short	2.32	Profit/Loss Short	1.11	Profit/Loss Short	0.93	5.98	Profit/Loss Short	2.71	Profit/Loss Short	2.52
Net Profit/Loss	1.37	Net Profit/Loss	2.97	Net Profit/Loss	6.11	Net Profit/Loss	2.09	Net Profit/Loss	3.19	15.74	Net Profit/Loss	3.61	Net Profit/Loss	2.30
Prior Year Close 12/31	11.68	Prior Year Close 12/31	10.10	Prior Year Close 12/31	13.14	Prior Year Close 12/31	12.40	Prior Year Close 12/31	14.63		Prior Year Close 12/31	17.90	Prior Year Close 12/31	17.15
% Profit/Loss	11.8%	% Profit/(Loss)	29.4%	% Profit/(Loss)	46.5%	% Profit/(Loss)	16.9%	% Profit/(Loss)	21.8%	126.4%	% Profit/(Loss)	20.2%	% Profit/(Loss)	13.4%

OATS FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	318.25	Highest	331.50	Highest	363.00	Highest	779.50	Highest	811.00	Highest	811.00	Highest	521.75	Highest	423.00
Lowest Intraday Quote	215.00	Lowest	246.50	Lowest	248.25	Lowest	340.50	Lowest	326.00	Lowest	215.00	Lowest	294.00	Lowest	288.50
Average Intraday Quote	266.63	Average	289.00	Average	305.63	Average	560.00	Average	568.50	Average	397.95	Average	407.88	Average	355.75
Median Quote @ Close	254.75	Median Close	285.75	Median Close	296.25	Median Close	405.75	Median Close	529.38	Median Close		Median Close	374.25	Median Close	358.28
Standard Deviation @ Close	21.43	Std. Dev. Close	16.93	Std. Dev. Close	23.63	Std. Dev. Close	139.19	Std. Dev. Close	144.62	Std. Dev. Close		Std. Dev. Close	42.09	Std. Dev. Close	24.78
% Change vs. Prior Year Close	14.2%	% Change	6.1%	% Change	23.5%	% Change	89.3%	% Change	-46.5%	% Change	86.6%	% Change	5.7%	% Change	-14.3%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	11.70	Profit/Loss Long	-23.67	Profit/Loss Long	117.68	Profit/Loss Long	178.65	Profit/Loss Long	25.93	310.30	Profit/Loss Long	62.95	Profit/Loss Long	16.46
Profit/Loss Short	6.41	Profit/Loss Short	52.02	Profit/Loss Short	11.60	Profit/Loss Short	12.46	Profit/Loss Short	142.89	225.39	Profit/Loss Short	43.25	Profit/Loss Short	33.65
Net Profit/Loss	18.11	Net Profit/Loss	28.35	Net Profit/Loss	129.28	Net Profit/Loss	191.11	Net Profit/Loss	168.82	535.69	Net Profit/Loss	106.21	Net Profit/Loss	50.11
Prior Year Close 12/31	241.00	Prior Year Close 12/31	275.25	Prior Year Close 12/31	292.00	Prior Year Close 12/31	360.75	Prior Year Close 12/31	683.00		Prior Year Close 12/31	365.10	Prior Year Close 12/31	385.75
% Profit/Loss	7.5%	% Profit/(Loss)	10.3%	% Profit/(Loss)	44.3%	% Profit/(Loss)	53.0%	% Profit/(Loss)	24.7%	139.8%	% Profit/(Loss)	29.1%	% Profit/(Loss)	13.0%

COTTON #2 FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024
Highest Intraday Quote	96.49	Highest	79.31	Highest	78.37	Highest	121.63	Highest	155.93	155.93	Highest	103.80
Lowest Intraday Quote	71.88	Lowest	56.59	Lowest	48.36	Lowest	77.17	Lowest	70.21	48.36	Lowest	65.30
Average Intraday Quote	84.19	Average	67.95	Average	63.37	Average	99.40	Average	113.07	85.59	Average	84.55
Median Quote @ Close	82.10	Median Close	66.32	Median Close	64.76	Median Close	89.58	Median Close	113.38		Median Close	72.68
Standard Deviation @ Close	4.57	Std. Dev. Close	5.86	Std. Dev. Close	6.46	Std. Dev. Close	11.51	Std. Dev. Close	22.57		Std. Dev. Close	9.14
% Change vs. Prior Year Close	-7.9%	% Change	-4.6%	% Change	13.4%	% Change	45.2%	% Change	-26.6%	19.6%	% Change	-15.6%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024
Profit/Loss Long	-5.75	Profit/Loss Long	0.60	Profit/Loss Long	3.59	Profit/Loss Long	28.42	Profit/Loss Long	33.95	60.80	Profit/Loss Long	9.47
Profit/Loss Short	2.95	Profit/Loss Short	9.64	Profit/Loss Short	11.73	Profit/Loss Short	-1.98	Profit/Loss Short	33.70	56.04	Profit/Loss Short	3.24
Net Profit/Loss	-2.80	Net Profit/Loss	10.23	Net Profit/Loss	15.32	Net Profit/Loss	26.44	Net Profit/Loss	67.65	116.84	Net Profit/Loss	12.70
Prior Year Close 12/31	78.47	Prior Year Close 12/31	72.27	Prior Year Close 12/31	68.98	Prior Year Close 12/31	78.24	Prior Year Close 12/31	113.63		Prior Year Close 12/31	81.00
% Profit/Loss	-3.6%	% Profit/(Loss)	14.2%	% Profit/(Loss)	22.2%	% Profit/(Loss)	33.8%	% Profit/(Loss)	59.5%	126.1%	% Profit/(Loss)	15.7%

COFFEE C FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024
Highest Intraday Quote	133.50	Highest	142.45	Highest	135.45	Highest	252.35	Highest	260.45	260.45	Highest	347.35
Lowest Intraday Quote	95.10	Lowest	87.60	Lowest	94.55	Lowest	120.85	Lowest	150.45	87.60	Lowest	175.55
Average Intraday Quote	114.30	Average	115.03	Average	115.00	Average	186.60	Average	205.45	147.28	Average	261.45
Median Quote @ Close	117.63	Median Close	101.85	Median Close	112.10	Median Close	159.80	Median Close	220.80		Median Close	229.80
Standard Deviation @ Close	8.03	Std. Dev. Close	10.11	Std. Dev. Close	9.18	Std. Dev. Close	37.34	Std. Dev. Close	25.52		Std. Dev. Close	40.06
% Change vs. Prior Year Close	-18.4%	% Change	25.7%	% Change	-1.3%	% Change	73.6%	% Change	-26.0%	53.6%	% Change	69.8%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024
Profit/Loss Long	13.82	Profit/Loss Long	21.11	Profit/Loss Long	25.21	Profit/Loss Long	55.55	Profit/Loss Long	5.36	121.06	Profit/Loss Long	49.12
Profit/Loss Short	6.78	Profit/Loss Short	9.00	Profit/Loss Short	27.30	Profit/Loss Short	-13.36	Profit/Loss Short	64.58	94.30	Profit/Loss Short	-13.69
Net Profit/Loss	20.60	Net Profit/Loss	30.11	Net Profit/Loss	52.51	Net Profit/Loss	42.20	Net Profit/Loss	69.94	215.36	Net Profit/Loss	35.44
Prior Year Close 12/31	128.55	Prior Year Close 12/31	104.95	Prior Year Close 12/31	131.90	Prior Year Close 12/31	130.15	Prior Year Close 12/31	226.00		Prior Year Close 12/31	198.00
% Profit/Loss	16.0%	% Profit/(Loss)	28.7%	% Profit/(Loss)	39.8%	% Profit/(Loss)	32.4%	% Profit/(Loss)	30.9%	147.9%	% Profit/(Loss)	17.9%

ORANGE JUICE FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	172.45	Highest	131.00	Highest	132.00	Highest	148.98	Highest	231.00	231.00	Highest	431.95	Highest	543.15
Lowest Intraday Quote	121.95	Lowest	90.30	Lowest	91.20	Lowest	104.65	Lowest	132.35	90.30	Lowest	202.20	Lowest	289.75
Average Intraday Quote	147.20	Average	110.65	Average	111.60	Average	126.82	Average	181.68	135.59	Average	317.08	Average	416.45
Median Quote @ Close	146.93	Median Close	101.00	Median Close	116.30	Median Close	121.90	Median Close	174.18		Median Close	285.08	Median Close	426.60
Standard Deviation @ Close	11.67	Std. Dev. Close	9.72	Std. Dev. Close	10.00	Std. Dev. Close	10.95	Std. Dev. Close	23.67		Std. Dev. Close	58.47	Std. Dev. Close	54.92
% Change vs. Prior Year Close	-8.0%	% Change	-22.3%	% Change	26.8%	% Change	18.7%	% Change	39.2%	54.4%	% Change	57.2%	% Change	55.4%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	22.40	Profit/Loss Long	-6.43	Profit/Loss Long	8.06	Profit/Loss Long	22.94	Profit/Loss Long	3.49	50.46	Profit/Loss Long	92.66	Profit/Loss Long	58.30
Profit/Loss Short	1.86	Profit/Loss Short	5.38	Profit/Loss Short	0.04	Profit/Loss Short	9.47	Profit/Loss Short	13.14	29.89	Profit/Loss Short	37.33	Profit/Loss Short	1.46
Net Profit/Loss	24.26	Net Profit/Loss	-1.05	Net Profit/Loss	8.10	Net Profit/Loss	32.41	Net Profit/Loss	16.63	80.35	Net Profit/Loss	129.99	Net Profit/Loss	59.77
Prior Year Close 12/31	136.00	Prior Year Close 12/31	125.15	Prior Year Close 12/31	97.20	Prior Year Close 12/31	123.25	Prior Year Close 12/31	146.30		Prior Year Close 12/31	203.65	Prior Year Close 12/31	320.20
% Profit/Loss	17.8%	% Profit/(Loss)	-0.8%	% Profit/(Loss)	8.3%	% Profit/(Loss)	26.3%	% Profit/(Loss)	11.4%	63.0%	% Profit/(Loss)	63.8%	% Profit/(Loss)	18.7%

SUGAR #11 FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals		2023		2024
Highest Intraday Quote	15.37	Highest	13.67	Highest	15.90	Highest	20.69	Highest	21.18	21.18	Highest	28.14	Highest	24.62
Lowest Intraday Quote	9.83	Lowest	10.68	Lowest	9.05	Lowest	14.67	Lowest	17.20	9.05	Lowest	18.92	Lowest	17.52
Average Intraday Quote	12.60	Average	12.18	Average	12.48	Average	17.68	Average	19.19	14.82	Average	23.53	Average	21.07
Median Quote @ Close	12.35	Median Close	12.46	Median Close	12.77	Median Close	17.71	Median Close	18.67		Median Close	24.37	Median Close	20.90
Standard Deviation @ Close	1.14	Std. Dev. Close	0.63	Std. Dev. Close	1.69	Std. Dev. Close	1.55	Std. Dev. Close	0.76		Std. Dev. Close	2.48	Std. Dev. Close	1.75
% Change vs. Prior Year Close	-20.6%	% Change	11.6%	% Change	15.4%	% Change	21.9%	% Change	6.2%	34.4%	% Change	2.6%	% Change	-6.4%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023		2024
Profit/Loss Long	2.33	Profit/Loss Long	0.84	Profit/Loss Long	2.54	Profit/Loss Long	1.76	Profit/Loss Long	1.55	9.02	Profit/Loss Long	4.62	Profit/Loss Long	3.75
Profit/Loss Short	2.02	Profit/Loss Short	0.14	Profit/Loss Short	3.44	Profit/Loss Short	0.11	Profit/Loss Short	-0.80	4.92	Profit/Loss Short	4.73	Profit/Loss Short	2.79
Net Profit/Loss	4.35	Net Profit/Loss	0.98	Net Profit/Loss	5.98	Net Profit/Loss	1.87	Net Profit/Loss	0.76	13.94	Net Profit/Loss	9.35	Net Profit/Loss	6.54
Prior Year Close 12/31	15.16	Prior Year Close 12/31	12.03	Prior Year Close 12/31	13.42	Prior Year Close 12/31	15.49	Prior Year Close 12/31	18.88		Prior Year Close 12/31	20.05	Prior Year Close 12/31	20.58
% Profit/Loss	28.7%	% Profit/(Loss)	8.2%	% Profit/(Loss)	44.5%	% Profit/(Loss)	12.1%	% Profit/(Loss)	4.0%	97.5%	% Profit/(Loss)	46.7%	% Profit/(Loss)	31.8%

COCOA FUTURES															
USD															
PERFORMANCE WITHOUT THE QUANT BOX															
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	2943.00	Highest	2694.00	Highest	2935.00	Highest	2812.00	Highest	2838.00	2943.00	Highest	4478.00	Highest	12931.00	
Lowest Intraday Quote	1840.00	Lowest	2123.00	Lowest	2092.00	Lowest	2268.00	Lowest	2192.00	1840.00	Lowest	2507.00	Lowest	4034.00	
Average Intraday Quote	2391.50	Average	2408.50	Average	2513.50	Average	2540.00	Average	2515.00	2473.70	Average	3492.50	Average	8482.50	
Median Quote @ Close	2287.00	Median Close	2407.00	Median Close	2449.00	Median Close	2485.00	Median Close	2472.00		Median Close	3279.50	Median Close	8107.00	
Standard Deviation @ Close	235.00	Std. Dev. Close	126.27	Std. Dev. Close	187.13	Std. Dev. Close	102.21	Std. Dev. Close	123.42		Std. Dev. Close	515.63	Std. Dev. Close	1816.08	
% Change vs. Prior Year Close	29.4%	% Change	3.8%	% Change	-0.2%	% Change	0.7%	% Change	1.6%	35.2%	% Change	61.8%	% Change	178.2%	

QUANT BOX RESULTS															
ANNUAL NON-LEVERAGED RETURN CALCULATIONS															
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	678.66	Profit/Loss Long	20.06	Profit/Loss Long	474.81	Profit/Loss Long	282.11	Profit/Loss Long	100.42	1556.07	Profit/Loss Long	1041.84	Profit/Loss Long	9116.66	
Profit/Loss Short	448.27	Profit/Loss Short	63.06	Profit/Loss Short	444.03	Profit/Loss Short	74.20	Profit/Loss Short	-172.48	857.08	Profit/Loss Short	-206.03	Profit/Loss Short	1112.34	
Net Profit/Loss	1126.94	Net Profit/Loss	83.12	Net Profit/Loss	918.84	Net Profit/Loss	356.31	Net Profit/Loss	-72.06	2413.15	Net Profit/Loss	835.82	Net Profit/Loss	10229.01	
Prior Year Close 12/31	1893.00	Prior Year Close 12/31	2449.00	Prior Year Close 12/31	2541.00	Prior Year Close 12/31	2535.00	Prior Year Close 12/31	2553.00		Prior Year Close 12/31	2593.00	Prior Year Close 12/31	4196.00	
% Profit/Loss	59.5%	% Profit/(Loss)	3.4%	% Profit/(Loss)	36.2%	% Profit/(Loss)	14.1%	% Profit/(Loss)	-2.8%	110.3%	% Profit/(Loss)	32.2%	% Profit/(Loss)	243.8%	

RANDOM LENGTH LUMBER FUTURES															
USD															
PERFORMANCE WITHOUT THE QUANT BOX															
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	659.00	Highest	444.90	Highest	1000.00	Highest	1711.20	Highest	1477.40	1711.20	Highest	627.00	Highest	620.00	
Lowest Intraday Quote	299.90	Lowest	286.10	Lowest	251.50	Lowest	448.00	Lowest	362.40	251.50	Lowest	352.50	Lowest	418.50	
Average Intraday Quote	479.45	Average	365.50	Average	625.75	Average	1079.60	Average	919.90	694.04	Average	489.75	Average	519.25	
Median Quote @ Close	477.85	Median Close	370.95	Median Close	460.10	Median Close	867.25	Median Close	611.00		Median Close	506.50	Median Close	529.00	
Standard Deviation @ Close	95.32	Std. Dev. Close	29.97	Std. Dev. Close	178.12	Std. Dev. Close	297.28	Std. Dev. Close	315.11		Std. Dev. Close	37.28	Std. Dev. Close	40.39	
% Change vs. Prior Year Close	-25.8%	% Change	21.9%	% Change	115.4%	% Change	31.5%	% Change	-67.7%	75.3%	% Change	46.7%	% Change	1.2%	

QUANT BOX RESULTS															
ANNUAL NON-LEVERAGED RETURN CALCULATIONS															
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	132.48	Profit/Loss Long	99.10	Profit/Loss Long	803.39	Profit/Loss Long	978.01	Profit/Loss Long	64.75	2077.72	Profit/Loss Long	106.95	Profit/Loss Long	74.31	
Profit/Loss Short	172.63	Profit/Loss Short	13.96	Profit/Loss Short	107.47	Profit/Loss Short	587.14	Profit/Loss Short	235.22	1116.42	Profit/Loss Short	121.66	Profit/Loss Short	45.19	
Net Profit/Loss	305.10	Net Profit/Loss	113.06	Net Profit/Loss	910.86	Net Profit/Loss	1565.15	Net Profit/Loss	299.97	3194.15	Net Profit/Loss	228.61	Net Profit/Loss	119.51	
Prior Year Close 12/31	448.00	Prior Year Close 12/31	332.50	Prior Year Close 12/31	405.30	Prior Year Close 12/31	873.10	Prior Year Close 12/31	1147.90		Prior Year Close 12/31	370.70	Prior Year Close 12/31	544.00	
% Profit/Loss	68.1%	% Profit/(Loss)	34.0%	% Profit/(Loss)	224.7%	% Profit/(Loss)	179.3%	% Profit/(Loss)	26.1%	532.2%	% Profit/(Loss)	61.7%	% Profit/(Loss)	22.0%	

Meats

LEAN HOGS FUTURES														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024		
Highest Intraday Quote	84.08	Highest	96.75	Highest	78.42	Highest	123.08	Highest	122.53	123.08	Highest	104.95	Highest	100.10
Lowest Intraday Quote	48.92	Lowest	52.25	Lowest	37.00	Lowest	66.12	Lowest	77.05	37.00	Lowest	65.40	Lowest	64.58
Average Intraday Quote	66.50	Average	74.50	Average	57.71	Average	94.60	Average	99.79	78.62	Average	85.18	Average	82.34
Median Quote @ Close	66.00	Median Close	66.50	Median Close	62.84	Median Close	89.26	Median Close	98.24		Median Close	79.80	Median Close	84.46
Standard Deviation @ Close	8.93	Std. Dev. Close	10.40	Std. Dev. Close	9.02	Std. Dev. Close	15.83	Std. Dev. Close	11.73		Std. Dev. Close	9.78	Std. Dev. Close	6.98
% Change vs. Prior Year Close	-15.0%	% Change	17.1%	% Change	-1.6%	% Change	15.4%	% Change	8.4%	24.3%	% Change	-22.7%	% Change	19.6%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024		
Profit/Loss Long	5.90	Profit/Loss Long	25.67	Profit/Loss Long	23.76	Profit/Loss Long	42.10	Profit/Loss Long	16.64	114.06	Profit/Loss Long	-5.12	Profit/Loss Long	6.68
Profit/Loss Short	25.07	Profit/Loss Short	7.49	Profit/Loss Short	20.68	Profit/Loss Short	12.80	Profit/Loss Short	0.94	66.98	Profit/Loss Short	7.04	Profit/Loss Short	-1.29
Net Profit/Loss	30.97	Net Profit/Loss	33.16	Net Profit/Loss	44.44	Net Profit/Loss	54.89	Net Profit/Loss	17.58	181.04	Net Profit/Loss	1.93	Net Profit/Loss	5.39
Prior Year Close 12/31	71.78	Prior Year Close 12/31	60.98	Prior Year Close 12/31	71.42	Prior Year Close 12/31	70.28	Prior Year Close 12/31	81.12		Prior Year Close 12/31	87.97	Prior Year Close 12/31	67.97
% Profit/Loss	43.1%	% Profit/(Loss)	54.4%	% Profit/(Loss)	62.2%	% Profit/(Loss)	78.1%	% Profit/(Loss)	21.7%	259.5%	% Profit/(Loss)	2.2%	% Profit/(Loss)	7.9%

LIVE CATTLE FUTURES														
USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	2024		
Highest Intraday Quote	130.53	Highest	130.45	Highest	127.55	Highest	139.55	Highest	158.68	158.68	Highest	187.57	Highest	195.65
Lowest Intraday Quote	101.38	Lowest	93.40	Lowest	81.45	Lowest	111.35	Lowest	130.22	81.45	Lowest	155.38	Lowest	169.00
Average Intraday Quote	115.96	Average	111.93	Average	104.50	Average	125.45	Average	144.45	120.46	Average	171.48	Average	182.33
Median Quote @ Close	113.65	Median Close	113.55	Median Close	105.67	Median Close	121.77	Median Close	140.47		Median Close	174.53	Median Close	183.99
Standard Deviation @ Close	6.89	Std. Dev. Close	9.68	Std. Dev. Close	9.99	Std. Dev. Close	6.74	Std. Dev. Close	6.70		Std. Dev. Close	8.83	Std. Dev. Close	5.00
% Change vs. Prior Year Close	1.5%	% Change	-0.1%	% Change	-9.4%	% Change	23.0%	% Change	11.5%	26.4%	% Change	12.2%	% Change	11.6%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	2024		
Profit/Loss Long	15.38	Profit/Loss Long	10.74	Profit/Loss Long	8.48	Profit/Loss Long	1.68	Profit/Loss Long	15.48	51.76	Profit/Loss Long	22.10	Profit/Loss Long	13.71
Profit/Loss Short	0.58	Profit/Loss Short	9.57	Profit/Loss Short	16.35	Profit/Loss Short	1.23	Profit/Loss Short	4.99	32.73	Profit/Loss Short	6.50	Profit/Loss Short	4.83
Net Profit/Loss	15.96	Net Profit/Loss	20.32	Net Profit/Loss	24.83	Net Profit/Loss	2.91	Net Profit/Loss	20.47	84.49	Net Profit/Loss	28.59	Net Profit/Loss	18.54
Prior Year Close 12/31	123.00	Prior Year Close 12/31	124.80	Prior Year Close 12/31	124.70	Prior Year Close 12/31	112.95	Prior Year Close 12/31	138.90		Prior Year Close 12/31	154.82	Prior Year Close 12/31	173.68
% Profit/Loss	13.0%	% Profit/(Loss)	16.3%	% Profit/(Loss)	19.9%	% Profit/(Loss)	2.6%	% Profit/(Loss)	14.7%	66.5%	% Profit/(Loss)	18.5%	% Profit/(Loss)	10.7%

FEEDER CATTLE FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	159.57	Highest	151.80	Highest	147.82	Highest	168.30	Highest	187.30	Highest	187.30	Highest	264.67	Highest	266.13
Lowest Intraday Quote	128.57	Lowest	127.65	Lowest	103.95	Lowest	128.50	Lowest	150.18	Lowest	103.95	Lowest	177.55	Lowest	222.95
Average Intraday Quote	144.07	Average	139.73	Average	125.89	Average	148.40	Average	168.74	Average	145.36	Average	221.11	Average	244.54
Median Quote @ Close	148.13	Median Close	142.26	Median Close	137.48	Median Close	154.89	Median Close	174.49	Median Close		Median Close	228.41	Median Close	249.88
Standard Deviation @ Close	6.28	Std. Dev. Close	4.10	Std. Dev. Close	8.67	Std. Dev. Close	10.90	Std. Dev. Close	10.15	Std. Dev. Close		Std. Dev. Close	25.46	Std. Dev. Close	9.58
% Change vs. Prior Year Close	2.0%	% Change	-2.4%	% Change	-4.4%	% Change	20.1%	% Change	11.5%	% Change	26.8%	% Change	19.9%	% Change	17.9%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	-4.14	Profit/Loss Long	3.88	Profit/Loss Long	7.28	Profit/Loss Long	-0.87	Profit/Loss Long	-13.92	-7.76	Profit/Loss Long	17.14	Profit/Loss Long	17.95
Profit/Loss Short	14.86	Profit/Loss Short	13.28	Profit/Loss Short	15.39	Profit/Loss Short	6.46	Profit/Loss Short	8.16	58.15	Profit/Loss Short	21.17	Profit/Loss Short	7.35
Net Profit/Loss	10.72	Net Profit/Loss	17.16	Net Profit/Loss	22.67	Net Profit/Loss	5.59	Net Profit/Loss	-5.75	50.39	Net Profit/Loss	38.31	Net Profit/Loss	25.30
Prior Year Close 12/31	146.00	Prior Year Close 12/31	148.85	Prior Year Close 12/31	145.32	Prior Year Close 12/31	138.95	Prior Year Close 12/31	166.88		Prior Year Close 12/31	186.03	Prior Year Close 12/31	223.10
% Profit/Loss	7.3%	% Profit/(Loss)	11.5%	% Profit/(Loss)	15.6%	% Profit/(Loss)	4.0%	% Profit/(Loss)	-3.4%	35.0%	% Profit/(Loss)	20.6%	% Profit/(Loss)	11.3%

BITCOIN USD PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024
Highest Intraday Quote	17252.80	Highest	13929.80	Highest	29298.80	Highest	68990.60	Highest	48199.00	68990.60	Highest	44697.60	Highest	108244.9000
Lowest Intraday Quote	3177.00	Lowest	3368.20	Lowest	3889.50	Lowest	28204.50	Lowest	15504.20	3177.00	Lowest	16499.70	Lowest	38546.9000
Average Intraday Quote	10214.90	Average	8649.00	Average	16584.15	Average	48597.55	Average	31851.60	23179.44	Average	30598.65	Average	73395.9000
Median Quote @ Close	6897.60	Median Close	7806.00	Median Close	9717.40	Median Close	47809.10	Median Close	23164.15	Median Close	27739.40	Median Close	Median Close	64108.8500
Standard Deviation @ Close	2425.52	Std. Dev. Close	2649.95	Std. Dev. Close	4310.34	Std. Dev. Close	9775.21	Std. Dev. Close	10188.07	Std. Dev. Close	5902.23	Std. Dev. Close	Std. Dev. Close	15031.3838
% Change vs. Prior Year Close	-73.2%	% Change	94.0%	% Change	302.3%	% Change	59.7%	% Change	-64.1%	318.6%	% Change	154.6%	% Change	122.2%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	1545.69	Profit/Loss Long	4765.75	Profit/Loss Long	14266.39	Profit/Loss Long	26702.63	Profit/Loss Long	-4717.56	42562.90	Profit/Loss Long	25027.56	Profit/Loss Long	54334.35
Profit/Loss Short	1963.81	Profit/Loss Short	618.31	Profit/Loss Short	1869.20	Profit/Loss Short	18835.59	Profit/Loss Short	12671.09	35958.01	Profit/Loss Short	447.12	Profit/Loss Short	11399.84
Net Profit/Loss	3509.50	Net Profit/Loss	5384.06	Net Profit/Loss	16135.60	Net Profit/Loss	45538.22	Net Profit/Loss	7953.53	78520.91	Net Profit/Loss	25474.68	Net Profit/Loss	65734.19
Prior Year Close 12/31	13850.40	Prior Year Close 12/31	3709.40	Prior Year Close 12/31	7196.40	Prior Year Close 12/31	28949.40	Prior Year Close 12/31	46219.50	Prior Year Close 12/31	16602.20	Prior Year Close 12/31	Prior Year Close 12/31	42272.50
% Profit/Loss	25.3%	% Profit/(Loss)	145.1%	% Profit/(Loss)	224.2%	% Profit/(Loss)	157.3%	% Profit/(Loss)	17.2%	569.2%	% Profit/(Loss)	153.4%	% Profit/(Loss)	155.5%

Foreign Exchange

EURO EUR/USD PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024
Highest Intraday Quote	1.2557	Highest	1.15720	Highest	1.23110	Highest	1.23200	Highest	1.14960	1.25700	Highest	1.12770	Highest	1.1214
Lowest Intraday Quote	1.1214	Lowest	1.08780	Lowest	1.06370	Lowest	1.11850	Lowest	0.95350	0.953500	Lowest	1.04480	Lowest	1.0334
Average Intraday Quote	1.1886	Average	1.12250	Average	1.14740	Average	1.17675	Average	1.05155	1.137350	Average	1.08625	Average	1.0774
Median Quote @ Close	1.1691	Median Close	1.11970	Median Close	1.13070	Median Close	1.18480	Median Close	1.05225		Median Close	1.08335	Median Close	1.0834
Standard Deviation @ Close	0.0369	Std. Dev. Close	0.01357	Std. Dev. Close	0.04455	Std. Dev. Close	0.02830	Std. Dev. Close	0.04978		Std. Dev. Close	0.01642	Std. Dev. Close	0.0179
% Change vs. Prior Year Close	-4.4%	% Change	-2.3%	% Change	8.9%	% Change	-6.9%	% Change	-5.8%	-10.5%	% Change	3.1%	% Change	-6.2%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	-0.0041	Profit/Loss Long	0.00301	Profit/Loss Long	0.10686	Profit/Loss Long	-0.00330	Profit/Loss Long	0.00022	0.102671	Profit/Loss Long	0.03218	Profit/Loss Long	-0.0124
Profit/Loss Short	0.0492	Profit/Loss Short	-0.02017	Profit/Loss Short	0.01977	Profit/Loss Short	0.04256	Profit/Loss Short	0.07776	0.169157	Profit/Loss Short	0.02571	Profit/Loss Short	0.0162
Net Profit/Loss	0.0451	Net Profit/Loss	-0.01716	Net Profit/Loss	0.12664	Net Profit/Loss	0.03925	Net Profit/Loss	0.07798	0.271828	Net Profit/Loss	0.05789	Net Profit/Loss	0.0038
Prior Year Close 12/31	1.1998	Prior Year Close 12/31	1.14700	Prior Year Close 12/31	1.12100	Prior Year Close 12/31	1.22130	Prior Year Close 12/31	1.13680		Prior Year Close 12/31	1.07040	Prior Year Close 12/31	1.1037
% Profit/Loss	3.8%	% Profit/(Loss)	-1.5%	% Profit/(Loss)	11.3%	% Profit/(Loss)	3.2%	% Profit/(Loss)	6.9%	23.6%	% Profit/(Loss)	5.4%	% Profit/(Loss)	0.3%

Great British Pound GBP/USD PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024
Highest Intraday Quote	1.4378	Highest	1.35160	Highest	1.36870	Highest	1.42500	Highest	1.37500	1.437800	Highest	1.31460	Highest	1.3436
Lowest Intraday Quote	1.2477	Lowest	1.19580	Lowest	1.14090	Lowest	1.31670	Lowest	1.03840	1.038400	Lowest	1.18030	Lowest	1.2298
Average Intraday Quote	1.3428	Average	1.27370	Average	1.25480	Average	1.37085	Average	1.20670	1.289760	Average	1.24745	Average	1.2867
Median Quote @ Close	1.3235	Median Close	1.28500	Median Close	1.29275	Median Close	1.37790	Median Close	1.22245		Median Close	1.24370	Median Close	1.2721
Standard Deviation @ Close	0.0487	Std. Dev. Close	0.03329	Std. Dev. Close	0.04064	Std. Dev. Close	0.02328	Std. Dev. Close	0.07596		Std. Dev. Close	0.02658	Std. Dev. Close	0.0217
% Change vs. Prior Year Close	-5.6%	% Change	3.9%	% Change	3.1%	% Change	-1.1%	% Change	-10.6%	-10.2%	% Change	5.2%	% Change	-1.6%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	0.0841	Profit/Loss Long	0.05322	Profit/Loss Long	0.06961	Profit/Loss Long	-0.00128	Profit/Loss Long	0.04737	0.252980	Profit/Loss Long	0.05580	Profit/Loss Long	0.0459
Profit/Loss Short	0.0736	Profit/Loss Short	0.00547	Profit/Loss Short	0.07727	Profit/Loss Short	0.01746	Profit/Loss Short	0.16540	0.339240	Profit/Loss Short	-0.03544	Profit/Loss Short	0.0033
Net Profit/Loss	0.1577	Net Profit/Loss	0.05869	Net Profit/Loss	0.14689	Net Profit/Loss	0.01618	Net Profit/Loss	0.21277	0.592221	Net Profit/Loss	0.02036	Net Profit/Loss	0.0492
Prior Year Close 12/31	1.3515	Prior Year Close 12/31	1.27570	Prior Year Close 12/31	1.32590	Prior Year Close 12/31	1.36730	Prior Year Close 12/31	1.35290		Prior Year Close 12/31	1.20990	Prior Year Close 12/31	1.2732
% Profit/Loss	11.7%	% Profit/(Loss)	4.6%	% Profit/(Loss)	11.1%	% Profit/(Loss)	1.2%	% Profit/(Loss)	15.7%	44.3%	% Profit/(Loss)	1.7%	% Profit/(Loss)	3.9%

AUSTRALIAN DOLLAR AUS/USD PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024
Highest Intraday Quote	0.8137	Highest	0.72970	Highest	0.77430	Highest	0.80080	Highest	0.76630	0.813700	Highest	0.71580	Highest	0.7377
Lowest Intraday Quote	0.7016	Lowest	0.66700	Lowest	0.55070	Lowest	0.69920	Lowest	0.61700	0.550700	Lowest	0.62700	Lowest	0.6179
Average Intraday Quote	0.7577	Average	0.69835	Average	0.66250	Average	0.75000	Average	0.69165	0.712030	Average	0.67140	Average	0.6778
Median Quote @ Close	0.7421	Median Close	0.69380	Median Close	0.69620	Median Close	0.75210	Median Close	0.69455		Median Close	0.66545	Median Close	0.6597
Standard Deviation @ Close	0.0283	Std. Dev. Close	0.01437	Std. Dev. Close	0.04111	Std. Dev. Close	0.02234	Std. Dev. Close	0.03139		Std. Dev. Close	0.01896	Std. Dev. Close	0.0142
% Change vs. Prior Year Close	-9.7%	% Change	-0.4%	% Change	9.6%	% Change	-5.6%	% Change	-6.1%	-12.2%	% Change	0.0%	% Change	-9.2%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	0.0110	Profit/Loss Long	-0.01168	Profit/Loss Long	0.07655	Profit/Loss Long	0.02003	Profit/Loss Long	-0.00871	0.087237	Profit/Loss Long	0.00666	Profit/Loss Long	0.0012
Profit/Loss Short	0.0066	Profit/Loss Short	0.01010	Profit/Loss Short	0.09122	Profit/Loss Short	0.04095	Profit/Loss Short	0.04256	0.191481	Profit/Loss Short	0.01692	Profit/Loss Short	0.0285
Net Profit/Loss	0.0177	Net Profit/Loss	-0.00159	Net Profit/Loss	0.16777	Net Profit/Loss	0.06099	Net Profit/Loss	0.03385	0.278718	Net Profit/Loss	0.02358	Net Profit/Loss	0.0297
Prior Year Close 12/31	0.7802	Prior Year Close 12/31	0.70490	Prior Year Close 12/31	0.70210	Prior Year Close 12/31	0.76940	Prior Year Close 12/31	0.72600		Prior Year Close 12/31	0.68140	Prior Year Close 12/31	0.6813
% Profit/Loss	2.3%	% Profit/(Loss)	-0.2%	% Profit/(Loss)	23.9%	% Profit/(Loss)	7.9%	% Profit/(Loss)	4.7%	38.5%	% Profit/(Loss)	3.5%	% Profit/(Loss)	4.4%

CANADIAN DOLLAR CAD/USD PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024
Highest Intraday Quote	0.8164	Highest	0.77220	Highest	0.78830	Highest	0.83310	Highest	0.80630	0.833100	Highest	0.76380	Highest	0.7559
Lowest Intraday Quote	0.7309	Lowest	0.73190	Lowest	0.68170	Lowest	0.77130	Lowest	0.71540	0.681700	Lowest	0.71950	Lowest	0.6912
Average Intraday Quote	0.7737	Average	0.75205	Average	0.73500	Average	0.80220	Average	0.76085	0.764750	Average	0.74165	Average	0.7236
Median Quote @ Close	0.7698	Median Close	0.75360	Median Close	0.75135	Median Close	0.79500	Median Close	0.77580		Median Close	0.74050	Median Close	0.7319
Standard Deviation @ Close	0.0170	Std. Dev. Close	0.00682	Std. Dev. Close	0.02232	Std. Dev. Close	0.01351	Std. Dev. Close	0.02281		Std. Dev. Close	0.00960	Std. Dev. Close	0.0124
% Change vs. Prior Year Close	-7.8%	% Change	5.0%	% Change	2.0%	% Change	0.8%	% Change	-6.7%	-6.7%	% Change	2.1%	% Change	-7.6%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	0.0078	Profit/Loss Long	-0.00107	Profit/Loss Long	0.03135	Profit/Loss Long	0.02199	Profit/Loss Long	-0.00072	0.059357	Profit/Loss Long	0.00789	Profit/Loss Long	-0.0007
Profit/Loss Short	0.0174	Profit/Loss Short	-0.00392	Profit/Loss Short	0.04426	Profit/Loss Short	0.01477	Profit/Loss Short	0.01838	0.090881	Profit/Loss Short	0.01638	Profit/Loss Short	0.0262
Net Profit/Loss	0.0252	Net Profit/Loss	-0.00499	Net Profit/Loss	0.07561	Net Profit/Loss	0.03675	Net Profit/Loss	0.01766	0.150238	Net Profit/Loss	0.02427	Net Profit/Loss	0.0255
Prior Year Close 12/31	0.7950	Prior Year Close 12/31	0.73320	Prior Year Close 12/31	0.77000	Prior Year Close 12/31	0.78510	Prior Year Close 12/31	0.79130		Prior Year Close 12/31	0.73840	Prior Year Close 12/31	0.7540
% Profit/Loss	3.2%	% Profit/(Loss)	-0.7%	% Profit/(Loss)	9.8%	% Profit/(Loss)	4.7%	% Profit/(Loss)	2.2%	19.2%	% Profit/(Loss)	3.3%	% Profit/(Loss)	3.4%

SWISS FRANC														
CHF/USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Highest Intraday Quote	1.0886	Highest	1.03680	Highest	1.13740	Highest	1.14210	Highest	1.09990	1.142100	Highest	1.20010	Highest	1.1940
Lowest Intraday Quote	0.9872	Lowest	0.97680	Lowest	1.00960	Lowest	1.05550	Lowest	0.98520	0.976800	Lowest	1.05910	Lowest	1.0840
Average Intraday Quote	1.0379	Average	1.00680	Average	1.07350	Average	1.09880	Average	1.04255	1.051910	Average	1.12960	Average	1.1390
Median Quote @ Close	1.0123	Median Close	1.00660	Median Close	1.05995	Median Close	1.08970	Median Close	1.04540		Median Close	1.11320	Median Close	1.1324
Standard Deviation @ Close	0.0233	Std. Dev. Close	0.01123	Std. Dev. Close	0.03445	Std. Dev. Close	0.01657	Std. Dev. Close	0.02871		Std. Dev. Close	0.02662	Std. Dev. Close	0.0273
% Change vs. Prior Year Close	-0.7%	% Change	1.4%	% Change	9.3%	% Change	-3.0%	% Change	-1.3%	5.7%	% Change	9.9%	% Change	-6.8%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	0.0311	Profit/Loss Long	-0.00811	Profit/Loss Long	0.03915	Profit/Loss Long	0.00768	Profit/Loss Long	0.02945	0.099224	Profit/Loss Long	0.04507	Profit/Loss Long	0.0161
Profit/Loss Short	0.0520	Profit/Loss Short	-0.00350	Profit/Loss Short	-0.00650	Profit/Loss Short	0.01525	Profit/Loss Short	0.04188	0.099157	Profit/Loss Short	0.05240	Profit/Loss Short	0.0589
Net Profit/Loss	0.0831	Net Profit/Loss	-0.01161	Net Profit/Loss	0.03265	Net Profit/Loss	0.02293	Net Profit/Loss	0.07132	0.198381	Net Profit/Loss	0.09747	Net Profit/Loss	0.0750
Prior Year Close 12/31	1.0264	Prior Year Close 12/31	1.01880	Prior Year Close 12/31	1.03280	Prior Year Close 12/31	1.12930	Prior Year Close 12/31	1.09580		Prior Year Close 12/31	1.08140	Prior Year Close 12/31	1.1883
% Profit/Loss	8.1%	% Profit/(Loss)	-1.1%	% Profit/(Loss)	3.2%	% Profit/(Loss)	2.0%	% Profit/(Loss)	6.5%	18.7%	% Profit/(Loss)	9.0%	% Profit/(Loss)	6.3%

EURO IN GREAT BRITISH POUNDS														
EUR/GBP														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024
Highest Intraday Quote	0.9103	Highest	0.93260	Highest	0.95030	Highest	0.90870	Highest	0.92450	0.950300	Highest	0.89820	Highest	0.8689
Lowest Intraday Quote	0.8619	Lowest	0.82760	Lowest	0.82800	Lowest	0.83670	Lowest	0.82010	0.820100	Lowest	0.84900	Lowest	0.6588
Average Intraday Quote	0.8861	Average	0.88010	Average	0.88915	Average	0.87270	Average	0.87230	0.880070	Average	0.87360	Average	0.7638
Median Quote @ Close	0.8843	Median Close	0.87590	Median Close	0.89725	Median Close	0.85730	Median Close	0.84990		Median Close	0.86780	Median Close	0.8471
Standard Deviation @ Close	0.0090	Std. Dev. Close	0.02070	Std. Dev. Close	0.02334	Std. Dev. Close	0.01276	Std. Dev. Close	0.01603		Std. Dev. Close	0.01066	Std. Dev. Close	0.0156
% Change vs. Prior Year Close	1.3%	% Change	-6.0%	% Change	5.7%	% Change	-5.9%	% Change	5.3%	0.3%	% Change	-2.0%	% Change	-4.7%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	-0.0104	Profit/Loss Long	0.00176	Profit/Loss Long	0.08886	Profit/Loss Long	-0.01525	Profit/Loss Long	0.01469	0.079663	Profit/Loss Long	-0.01317	Profit/Loss Long	-0.0038
Profit/Loss Short	0.0049	Profit/Loss Short	0.03889	Profit/Loss Short	0.00730	Profit/Loss Short	0.01708	Profit/Loss Short	-0.02538	0.042800	Profit/Loss Short	0.00001	Profit/Loss Short	-0.0089
Net Profit/Loss	-0.0055	Net Profit/Loss	0.04065	Net Profit/Loss	0.09617	Net Profit/Loss	0.00183	Net Profit/Loss	-0.01069	0.122463	Net Profit/Loss	-0.01316	Net Profit/Loss	-0.0128
Prior Year Close 12/31	0.8878	Prior Year Close 12/31	0.89900	Prior Year Close 12/31	0.84470	Prior Year Close 12/31	0.89290	Prior Year Close 12/31	0.84000		Prior Year Close 12/31	0.88470	Prior Year Close 12/31	0.8669
% Profit/Loss	-0.6%	% Profit/(Loss)	4.5%	% Profit/(Loss)	11.4%	% Profit/(Loss)	0.2%	% Profit/(Loss)	-1.3%	14.2%	% Profit/(Loss)	-1.5%	% Profit/(Loss)	-1.5%

JAPANESE YEN														
USD/JPY														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024
Highest Intraday Quote	0.0096	Highest	0.00957	Highest	0.00988	Highest	0.00975	Highest	0.00881	0.009883	Highest	0.00786	Highest	0.0072
Lowest Intraday Quote	0.0087	Lowest	0.00890	Lowest	0.00891	Lowest	0.00866	Lowest	0.00658	0.006581	Lowest	0.00658	Lowest	0.0062
Average Intraday Quote	0.0091	Average	0.00923	Average	0.00940	Average	0.00920	Average	0.00770	0.008935	Average	0.00722	Average	0.0067
Median Quote @ Close	0.0090	Median Close	0.00919	Median Close	0.00936	Median Close	0.00911	Median Close	0.00747		Median Close	0.00709	Median Close	0.0066
Standard Deviation @ Close	0.0002	Std. Dev. Close	0.00013	Std. Dev. Close	0.00018	Std. Dev. Close	0.00025	Std. Dev. Close	0.00063		Std. Dev. Close	0.00035	Std. Dev. Close	0.0002
% Change vs. Prior Year Close	0.6%	% Change	0.9%	% Change	5.2%	% Change	-10.3%	% Change	-12.2%	-15.8%	% Change	-7.0%	% Change	-10.2%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	0.0002	Profit/Loss Long	0.00039	Profit/Loss Long	0.00050	Profit/Loss Long	-0.00018	Profit/Loss Long	0.00011	0.001049	Profit/Loss Long	-0.00002	Profit/Loss Long	0.0006
Profit/Loss Short	0.0005	Profit/Loss Short	-0.00011	Profit/Loss Short	0.00009	Profit/Loss Short	0.00038	Profit/Loss Short	0.00101	0.001835	Profit/Loss Short	0.00027	Profit/Loss Short	0.0005
Net Profit/Loss	0.0007	Net Profit/Loss	0.00028	Net Profit/Loss	0.00059	Net Profit/Loss	0.00019	Net Profit/Loss	0.00112	0.002884	Net Profit/Loss	0.00025	Net Profit/Loss	0.0011
Prior Year Close 12/31	0.0089	Prior Year Close 12/31	0.00913	Prior Year Close 12/31	0.00921	Prior Year Close 12/31	0.00968	Prior Year Close 12/31	0.00869		Prior Year Close 12/31	0.00763	Prior Year Close 12/31	0.0071
% Profit/Loss	7.8%	% Profit/(Loss)	3.1%	% Profit/(Loss)	6.4%	% Profit/(Loss)	2.0%	% Profit/(Loss)	12.9%	32.3%	% Profit/(Loss)	3.2%	% Profit/(Loss)	15.0%

MEXICAN PESO														
MXN/USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Highest Intraday Quote	0.0557	Highest	0.05334	Highest	0.05399	Highest	0.05117	Highest	0.05252	0.055700	Highest	0.06015	Highest	0.0615
Lowest Intraday Quote	0.0477	Lowest	0.04936	Lowest	0.03882	Lowest	0.04514	Lowest	0.04658	0.038820	Lowest	0.05119	Lowest	0.0108
Average Intraday Quote	0.0517	Average	0.05135	Average	0.04641	Average	0.04816	Average	0.04955	0.049432	Average	0.05567	Average	0.0362
Median Quote @ Close	0.0526	Median Close	0.05215	Median Close	0.04597	Median Close	0.04957	Median Close	0.04973		Median Close	0.05677	Median Close	0.0548
Standard Deviation @ Close	0.0018	Std. Dev. Close	0.00074	Std. Dev. Close	0.00387	Std. Dev. Close	0.00104	Std. Dev. Close	0.00101		Std. Dev. Close	0.00212	Std. Dev. Close	0.0041
% Change vs. Prior Year Close	0%	% Change	3.7%	% Change	-4.8%	% Change	-2.9%	% Change	5.2%	1.2%	% Change	14.8%	% Change	-18.6%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	0.0052	Profit/Loss Long	0.00136	Profit/Loss Long	0.00443	Profit/Loss Long	-0.00002	Profit/Loss Long	0.00231	0.013302	Profit/Loss Long	0.00270	Profit/Loss Long	0.0000
Profit/Loss Short	0.0000	Profit/Loss Short	-0.00105	Profit/Loss Short	0.00945	Profit/Loss Short	0.00240	Profit/Loss Short	-0.00077	0.010062	Profit/Loss Short	-0.00178	Profit/Loss Short	0.0041
Net Profit/Loss	0.0052	Net Profit/Loss	0.00031	Net Profit/Loss	0.01389	Net Profit/Loss	0.00238	Net Profit/Loss	0.00154	0.023364	Net Profit/Loss	0.00092	Net Profit/Loss	0.0041
Prior Year Close 12/31	0.0509	Prior Year Close 12/31	0.05090	Prior Year Close 12/31	0.05280	Prior Year Close 12/31	0.05024	Prior Year Close 12/31	0.04877		Prior Year Close 12/31	0.05132	Prior Year Close 12/31	0.0589
% Profit/Loss	10.3%	% Profit/(Loss)	0.6%	% Profit/(Loss)	26.3%	% Profit/(Loss)	4.7%	% Profit/(Loss)	3.2%	45.1%	% Profit/(Loss)	1.8%	% Profit/(Loss)	6.9%

BRAZILIAN REAL

BRL/USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023		2024	
Highest Intraday Quote	0.3205	Highest	0.27500	Highest	0.24980	Highest	0.20440	Highest	0.21830		0.320500	Highest	0.21310	Highest	0.2070
Lowest Intraday Quote	0.2372	Lowest	0.23380	Lowest	0.16690	Lowest	0.17010	Lowest	0.17470		0.166900	Lowest	0.18250	Lowest	0.1584
Average Intraday Quote	0.2789	Average	0.25440	Average	0.20835	Average	0.18725	Average	0.19650		0.225070	Average	0.19780	Average	0.1827
Median Quote @ Close	0.2681	Median Close	0.25390	Median Close	0.18890	Median Close	0.18500	Median Close	0.19300			Median Close	0.20130	Median Close	0.1839
Standard Deviation @ Close	0.0225	Std. Dev. Close	0.01027	Std. Dev. Close	0.02008	Std. Dev. Close	0.00728	Std. Dev. Close	0.00873			Std. Dev. Close	0.00575	Std. Dev. Close	0.0125
% Change vs. Prior Year Close	-14.7%	% Change	-3.4%	% Change	-22.6%	% Change	-6.8%	% Change	5.3%		-42.1%	% Change	9.0%	% Change	-21.5%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024	
Profit/Loss Long	0.0002	Profit/Loss Long	0.01276	Profit/Loss Long	0.00099	Profit/Loss Long	0.01324	Profit/Loss Long	0.01117		0.038398	Profit/Loss Long	0.00197	Profit/Loss Long	-0.0012
Profit/Loss Short	0.0363	Profit/Loss Short	0.01749	Profit/Loss Short	0.01103	Profit/Loss Short	0.01132	Profit/Loss Short	0.01047		0.086627	Profit/Loss Short	-0.00795	Profit/Loss Short	0.0204
Net Profit/Loss	0.0365	Net Profit/Loss	0.03025	Net Profit/Loss	0.01202	Net Profit/Loss	0.02457	Net Profit/Loss	0.02164		0.125025	Net Profit/Loss	-0.00597	Net Profit/Loss	0.0192
Prior Year Close 12/31	0.3019	Prior Year Close 12/31	0.25760	Prior Year Close 12/31	0.24880	Prior Year Close 12/31	0.19250	Prior Year Close 12/31	0.17950			Prior Year Close 12/31	0.18910	Prior Year Close 12/31	0.2061
% Profit/Loss	12.1%	% Profit/(Loss)	11.7%	% Profit/(Loss)	4.8%	% Profit/(Loss)	12.8%	% Profit/(Loss)	12.1%		53.5%	% Profit/(Loss)	-3.2%	% Profit/(Loss)	9.3%

RUSSIAN RUBLE														
RUB/USD														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		2024		
Highest Intraday Quote	0.0180	Highest	0.01626	Highest	0.01643	Highest	0.01445	Highest	0.02036	0.020360	Highest	0.01515	Highest	0.0123
Lowest Intraday Quote	0.0141	Lowest	0.01430	Lowest	0.01205	Lowest	0.01280	Lowest	0.00633	0.006330	Lowest	0.00966	Lowest	0.0087
Average Intraday Quote	0.0161	Average	0.01528	Average	0.01424	Average	0.01363	Average	0.01335	0.014508	Average	0.01241	Average	0.0105
Median Quote @ Close	0.0159	Median Close	0.01547	Median Close	0.01355	Median Close	0.01355	Median Close	0.01597		Median Close	0.01133	Median Close	0.0109
Standard Deviation @ Close	0.0011	Std. Dev. Close	0.00031	Std. Dev. Close	0.00104	Std. Dev. Close	0.00025	Std. Dev. Close	0.00248		Std. Dev. Close	0.00132	Std. Dev. Close	0.0006
% Change vs. Prior Year Close	-17.1%	% Change	12.5%	% Change	-16.5%	% Change	-1.0%	% Change	7.4%	-14.8%	% Change	-22.6%	% Change	-20.4%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		2024		
Profit/Loss Long	0.0003	Profit/Loss Long	0.00068	Profit/Loss Long	0.00124	Profit/Loss Long	0.00049	Profit/Loss Long	0.00279	0.005456	Profit/Loss Long	0.00075	Profit/Loss Long	0.0000
Profit/Loss Short	0.0010	Profit/Loss Short	-0.00030	Profit/Loss Short	0.00243	Profit/Loss Short	0.00035	Profit/Loss Short	0.00428	0.007741	Profit/Loss Short	0.00097	Profit/Loss Short	0.0016
Net Profit/Loss	0.0012	Net Profit/Loss	0.00038	Net Profit/Loss	0.00367	Net Profit/Loss	0.00084	Net Profit/Loss	0.00707	0.013197	Net Profit/Loss	0.00172	Net Profit/Loss	0.0016
Prior Year Close 12/31	0.0173	Prior Year Close 12/31	0.01435	Prior Year Close 12/31	0.01614	Prior Year Close 12/31	0.01347	Prior Year Close 12/31	0.01333		Prior Year Close 12/31	0.01431	Prior Year Close 12/31	0.0111
% Profit/Loss	7.2%	% Profit/(Loss)	2.6%	% Profit/(Loss)	22.7%	% Profit/(Loss)	6.3%	% Profit/(Loss)	53.0%	91.8%	% Profit/(Loss)	12.0%	% Profit/(Loss)	14.8%

CHINESE YUAN														
USD/CNY														
PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018	2019		2020		2021		2022	5-Year Totals	2023		2024		
Highest Intraday Quote	6.9783	Highest	7.18470	Highest	7.18000	Highest	6.58020	Highest	7.32850	7.328500	Highest	7.35040	Highest	7.2996
Lowest Intraday Quote	6.2460	Lowest	6.67260	Lowest	6.51630	Lowest	6.33840	Lowest	6.30460	6.246000	Lowest	6.69100	Lowest	7.0109
Average Intraday Quote	6.6122	Average	6.92865	Average	6.84815	Average	6.45930	Average	6.81655	6.732960	Average	7.02070	Average	7.1553
Median Quote @ Close	6.6812	Median Close	6.89860	Median Close	6.96100	Median Close	6.45830	Median Close	6.73160		Median Close	7.13535	Median Close	7.1993
Standard Deviation @ Close	0.2574	Std. Dev. Close	0.14765	Std. Dev. Close	0.18754	Std. Dev. Close	0.04932	Std. Dev. Close	0.30393		Std. Dev. Close	0.18539	Std. Dev. Close	0.0673
% Change vs. Prior Year Close	5.7%	% Change	1.2%	% Change	-6.3%	% Change	-2.7%	% Change	8.6%	6.6%	% Change	2.9%	% Change	2.8%

QUANT BOX RESULTS														
ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Totals	2023		2024		
Profit/Loss Long	0.4578	Profit/Loss Long	0.28879	Profit/Loss Long	0.02927	Profit/Loss Long	0.05261	Profit/Loss Long	0.59917	1.427666	Profit/Loss Long	0.40979	Profit/Loss Long	0.1481
Profit/Loss Short	0.1058	Profit/Loss Short	0.09015	Profit/Loss Short	0.18909	Profit/Loss Short	0.13567	Profit/Loss Short	0.04941	0.570125	Profit/Loss Short	0.19262	Profit/Loss Short	0.1510
Net Profit/Loss	0.5636	Net Profit/Loss	0.37894	Net Profit/Loss	0.21836	Net Profit/Loss	0.18828	Net Profit/Loss	0.64858	1.997791	Net Profit/Loss	0.60241	Net Profit/Loss	0.2991
Prior Year Close 12/31	6.5067	Prior Year Close 12/31	6.87860	Prior Year Close 12/31	6.96320	Prior Year Close 12/31	6.52670	Prior Year Close 12/31	6.35210		Prior Year Close 12/31	6.89830	Prior Year Close 12/31	7.0999
% Profit/Loss	8.7%	% Profit/(Loss)	5.5%	% Profit/(Loss)	3.1%	% Profit/(Loss)	2.9%	% Profit/(Loss)	10.2%	30.4%	% Profit/(Loss)	8.7%	% Profit/(Loss)	4.2%

TURKISH LIRA USD/TRY PERFORMANCE WITHOUT THE QUANT BOX														
Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Highest Intraday Quote	7.2393	Highest	6.24780	Highest	5.58760	Highest	16.36740	Highest	18.82290	18.822900	Highest	29.73360	Highest	35.7370
Lowest Intraday Quote	3.7126	Lowest	5.15850	Lowest	5.83410	Lowest	6.88820	Lowest	12.65030	3.712600	Lowest	18.64470	Lowest	29.6865
Average Intraday Quote	5.4760	Average	5.70315	Average	7.21085	Average	12.62780	Average	15.73660	9.350870	Average	24.18915	Average	32.7118
Median Quote @ Close	4.7081	Median Close	5.72210	Median Close	6.93175	Median Close	8.45970	Median Close	17.29995		Median Close	25.96915	Median Close	32.7981
Standard Deviation @ Close	0.8742	Std. Dev. Close	0.22167	Std. Dev. Close	0.67619	Std. Dev. Close	1.74091	Std. Dev. Close	1.93565		Std. Dev. Close	4.16053	Std. Dev. Close	1.4033
% Change vs. Prior Year Close	39.5%	% Change	12.5%	% Change	25.0%	% Change	79.2%	% Change	40.4%	196.5%	% Change	57.7%	% Change	18.6%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS														
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023		2024
Profit/Loss Long	1.6581	Profit/Loss Long	0.60279	Profit/Loss Long	1.99168	Profit/Loss Long	3.40630	Profit/Loss Long	3.87566	11.534522	Profit/Loss Long	10.27921	Profit/Loss Long	4.3221
Profit/Loss Short	0.3293	Profit/Loss Short	0.11279	Profit/Loss Short	0.20730	Profit/Loss Short	-0.24164	Profit/Loss Short	-0.46874	-0.060960	Profit/Loss Short	-0.14910	Profit/Loss Short	-0.0560
Net Profit/Loss	1.9874	Net Profit/Loss	0.71558	Net Profit/Loss	2.19898	Net Profit/Loss	3.16466	Net Profit/Loss	3.40693	11.473562	Net Profit/Loss	10.13011	Net Profit/Loss	4.2661
Prior Year Close 12/31	3.7900	Prior Year Close 12/31	5.28870	Prior Year Close 12/31	5.94790	Prior Year Close 12/31	7.43200	Prior Year Close 12/31	13.31610		Prior Year Close 12/31	18.68990	Prior Year Close 12/31	29.4768
% Profit/Loss	52.4%	% Profit/(Loss)	13.5%	% Profit/(Loss)	37.0%	% Profit/(Loss)	42.6%	% Profit/(Loss)	25.6%	171.1%	% Profit/(Loss)	54.2%	% Profit/(Loss)	14.5%

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<https://www.cmegroup.com/education/courses/things-to-know-before-trading-cme-futures/position-and-risk-management.html> (CME GROUP).

<https://www.nfa.futures.org/investors/> (NAT'L FUTURES ASSOCIATION).

https://www.finra.org/sites/default/files/2020-08/Security_Futures_Risk_Disclosure_Statement_2020.pdf (FINRA)

The Quant Box was developed and created by Robert Kelly. Mr. Kelly has authored seven books, including Demacrash!, published on October 1, 2019. months. This crash came to be known as the "Covid Crash." Of course, Mr. Kelly did not know "Covid" would be a major event at the time of publication in October 2019, but interestingly, the book's front cover (see bottom of The Quant Box Trading Table, below) also predicted a massive rally---and inflation would transform the markets thereafter. Mr. Kelly is a former employee of Cray Research, HP and founded several software companies. He considers "The Quant Box" to be among his finest work, and the software and algorithms have been developed in complete secrecy. Mr. Kelly is the only person who has had access to the "code" of The Quant Box and he is the sole developer of this quantitative trading education platform.

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