

Quantify GmbH - Chelton Wealth / Alternative I
Accepting New Investors: Yes

Price Action / Intraday / Currencies, Gold, WTI & Indices
Non US Investors Only

Available to Non-US Investors Only. Results are gross performance and do not reflect management and incentive fees. - Performance is Based on Proprietary Trading

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2019	1.70%	2.80%	1.70%	1.00%	2.80%	1.60%	1.10%	-0.37%	1.47%	1.42%	2.12%	1.73%
2020	1.09%	5.58%	3.33%	-1.55%	2.27%	0.48%	-0.38%	1.93%	0.82%	-0.63%	-0.21%	0.95%
2021	-0.98%	1.23%	1.56%	2.10%	-1.28%	-0.63%	2.13%	0.43%	1.11%	2.71%	2.42%	1.22%
2022	2.14%	2.73%	0.31%	1.04%	2.33%	1.86%	1.74%	2.00%	0.28%	0.79%	2.82%	0.64%
2023	0.85%	-3.11%	0.71%	3.19%	2.39%	-0.88%	2.02%	0.47%	1.57%	1.20%	1.07%	2.49%
2024	1.75%	0.82%	1.20%	-3.22%	-0.27%	0.30%	1.88%	-2.08%	1.52%			

	2019	2020	2021	2022	2023	2024 YTD
ROR	20.78%	14.34%	12.59%	20.31%	12.47%	1.79%
Max DD	-0.37%	-1.55%	-1.90%	0.00%	-3.11%	-3.48%

The Notes Below Are An Integral Part of this Report | Track Record Compiled By: IQ-EQ Fund Administrator

Program Description: Trading is conducted from stripped down price charts. This means there are no lagging indicators outside of maybe a couple of moving averages to help identify dynamic support and resistance areas and trend. Whilst economic data and other global news events are the catalysts for price movements in a market, we don't need to analyze them to trade the market successfully. The reason is pretty simple; all economic data and world news that causes price movement within a market is reflected via price action on a market's price chart.

Investment Information

Program Start Date: Jan-2018
 Minimum Investment: 100,000
 Management Fee: 2.00%
 Incentive Fee: 20.00%
 Margin: 3%-9%
 Round Turns per Million: 0
 Currency: Euro
 NFA No: #

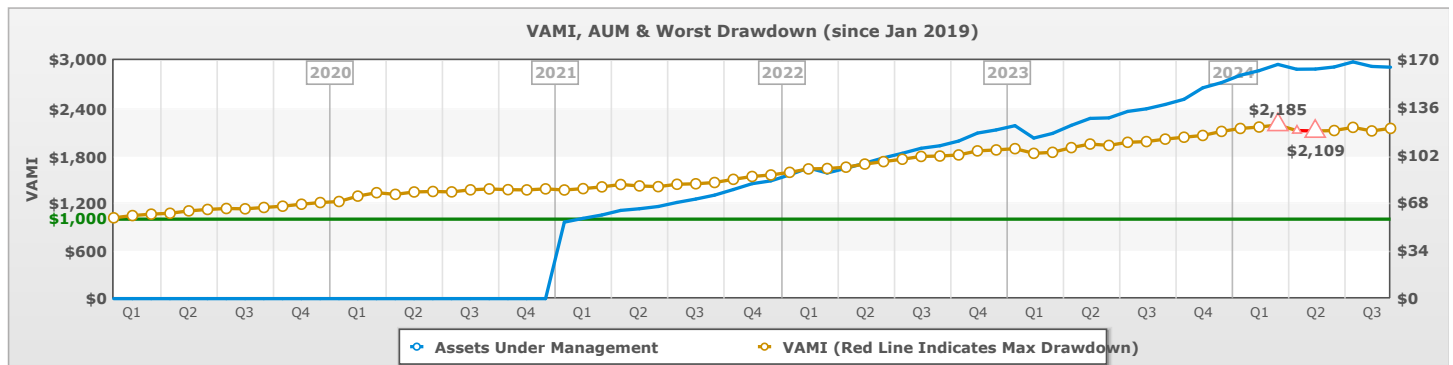
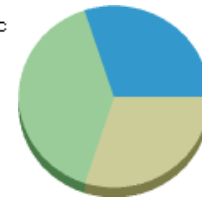
Trading Strategy

100% Systematic



Market Segment

30% Stock Indices
 40% Metals
 30% Energies



Program Statistics

Peak-to-Valley Drawdown (1) (Mar 2024 - May 2024): -3.48%
 Worst Monthly Return (Apr 2024): -3.22%
 Current Losing Streak: -1.96%
 Average Monthly Return: 1.12%

Annualized Statistics

Annualized Compounded ROR (2): 14.16%
 Standard Deviation: 5.10%
 Sharpe Ratio (4): 2.44
 36 Month Calmar Ratio (3): 3.91

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. TRADING FUTURES AND OPTIONS INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. THERE ARE NO GUARANTEES OF PROFIT. PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION TO INVEST SOLELY ON THE PAST PERFORMANCE PRESENTED HEREIN.

Time Window Analysis

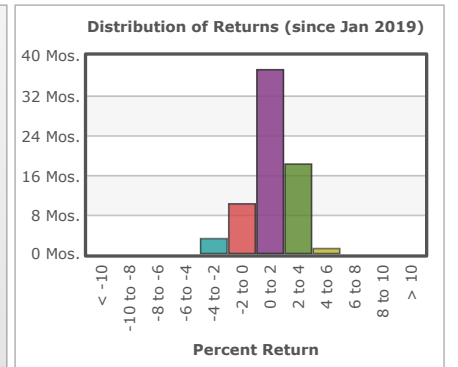
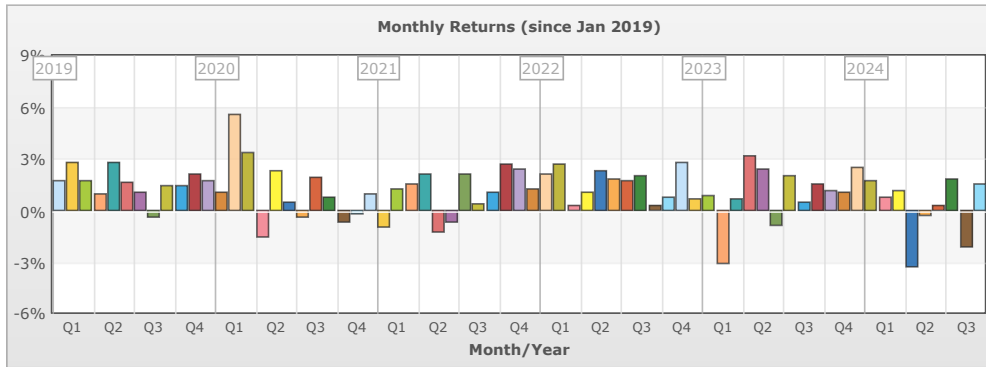
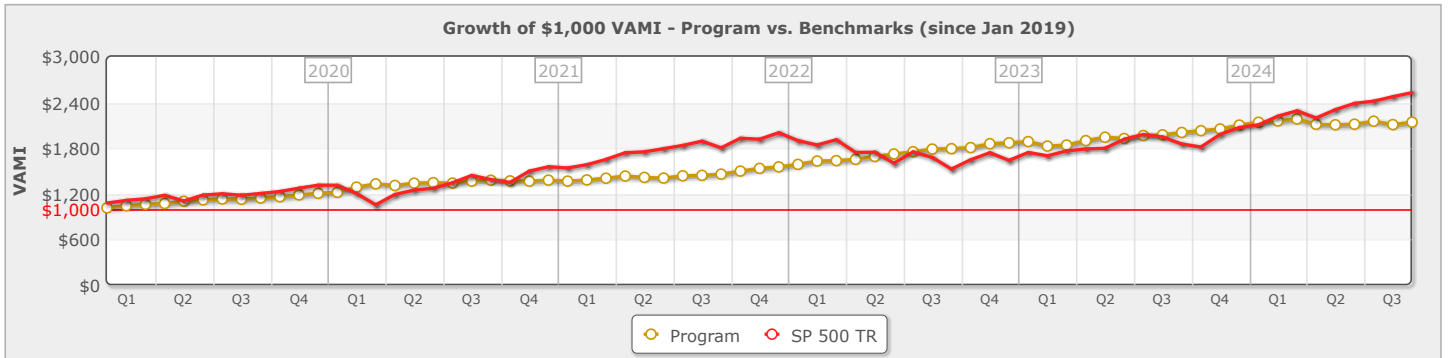
Length	Best	Average	Worst
1 mo	5.6%	1.1%	-3.2%
3 mo	10.3%	3.4%	-3.2%
6 mo	16.2%	6.9%	-2.3%
12 mo	25.3%	14.7%	4.5%
18 mo	34.8%	22.3%	9.6%
24 mo	38.1%	30.6%	17.9%
36 mo	58.3%	50.9%	38.2%

Historical Drawdown and Recoveries***

Start	Depth	Length	Recovery	End
Apr-24	-3.48%	2 mo	4 mo	n/a
Feb-23	-3.11%	1 mo	2 mo	Apr-23
May-21	-1.90%	2 mo	1 mo	Jul-21
Apr-20	-1.55%	1 mo	1 mo	May-20
Jan-21	-0.98%	1 mo	1 mo	Feb-21
Jun-23	-0.88%	1 mo	1 mo	Jul-23

Comparisons

	Program	SP 500 TR
Annualized Compound ROR	14.16%	17.52%
Cumulative Return	114.18%	152.99%
Cumulative VAMI (5)	2142	2530
Largest Monthly Gain	5.58%	12.82%
Largest Monthly Loss	-3.22%	-12.35%
Correlation	—	-0.139
Last 12 Months	6.70%	36.36%
Last 36 Months	46.66%	40.18%



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+ **NOTES:** Returns are based on proprietary accounts. Client accounts will be traded in like fashion. Results may differ, i.e., broker's spread and execution charges, fees, swap rates, slippage/execution delay, asset/product offering / deposit and risk settings.

The commissions and fees incurred on the purchase or sale of specific financial product illustrated are not included in the performance shown.

Disclosure

OTC Derivatives trading are high-risk investments. OTC Derivatives are leveraged products that can result in losses exceeding your initial deposit. Trading OTC Derivatives on margin carries a high level of risk, and may not be suitable for all individuals. The high degree of leverage offered can work against you as well as for you.

This is not a solicitation to invest and you should carefully consider your financial situation as to the suitability to your situation prior to making any investment or entering into any transaction. You should make yourself aware of all the risks associated with OTC Derivatives trading and seek advice from an independent financial advisor if you have any questions or concerns.

Past performance is not indicative of future results, returns may vary according to market conditions. Trading OTC Derivatives is speculative and may involve the loss of principal; therefore, funds placed under management should be risk capital funds that if lost will not significantly affect one's personal financial well-being.

No representation is being made that participating in a managed account will necessarily lead to profit. Investors may incur a series of consecutive losses and substantial equity drawdowns that can deplete their funds before the occurrence of any meaningful profit accumulation.

** The drawdown begins in the month listed as start. The length in months of the drawdown is listed under length. The recovery begins in the following month, and the length of the recovery period is listed under recovery. The date listed as end is the month that the program recovered from the drawdown.

Please note that the monthly performance numbers, ROR and Drawdowns are based on end of month values and are not reflective of intramonth volatility.

Statistical Notes

1. Peak to Valley Drawdown ("Maximum Drawdown") is the worst drawdown % loss over the period of 2019-01-31 to 2024-09-30
2. The Annualized Compounded ROR is the average return of an investment over a number of years. It smoothes out returns by assuming constant growth.
3. Calmar Ratio Uses last 36 months of Data

ROR = Rate of Return

SP 500 TR: The S&P 500 indices are designed to reflect all sectors of the U.S. equity markets. The S&P 500 includes 500 blue chip, large cap stocks, which together represent about 75% of the total U.S. equities market. Companies eligible for addition to the S&P 500 have market capitalization of at least US\$3.5 billion. The TR Index accounts for the reinvestment of dividends.

This report has been prepared from information provided by the Trader and is believed to be reliable. This report should be read in conjunction with the Trader's Disclosure Document.

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