

Purple Valley Capital, Inc / Diversified Trend 1
Accepting New Investors: Yes

Global Macro Trend-Following / Diversified
Accredited or Qualified Investors

Performance Since January 2019

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2019	-7.79%	8.24%	-12.08%	5.09%	5.92%	2.19%	-17.34%	24.86%	-19.57%	0.37%	0.45%	10.08%
2020	-0.69%	17.65%	56.50%	-11.45%	-5.61%	-12.99%	27.16%	10.83%	-21.09%	10.62%	20.66%	51.81%
2021	7.86%	35.24%	19.40%	3.67%	-5.71%	-9.47%	-1.24%	-2.23%	-1.66%	-2.77%	-12.22%	-13.03%
2022	12.80%	8.30%	12.41%	25.82%	-2.26%	6.34%	-11.11%	-14.25%	7.27%	-8.18%	-8.39%	2.36%
2023	-1.68%	-2.24%	-15.58%	8.60%	5.17%	-1.85%	-1.54%	-12.19%	8.16%	-2.15%	-4.38%	13.59%
2024	-14.61%	41.62%	24.20%	2.18%	-8.85%	-6.24%	-7.16%	-17.51%	-3.80%			

	2019	2020	2021	2022	2023	2024 YTD
ROR	-8.07%	199.65%	8.63%	26.43%	-9.60%	-3.38%
Max DD	-19.57%	-27.28%	-39.84%	-31.22%	-21.36%	-37.04%

The Notes Below Are An Integral Part of this Report | Track Record Compiled By: Michael Coglianese CPA. P.C.

Program Description: Founded in 2008 by Donald Wiczorek, Purple Valley Capital, Inc. ("PVC") is an asset management firm that offers professional money management to institutions and high net worth individuals by trading a diverse group of futures markets. Our primary objective is to use our systematic risk management strategy to capture large market trends around the world in order to provide investors long-term capital appreciation with very low correlation to traditional investments. Please visit each section of our website to learn more about the potential benefits of diversifying your portfolio with PVC.

Investment Information

Program Start Date	Aug-2008
Minimum Investment	100,000
Management Fee	2.00%
Incentive Fee	20.00%
Margin	18%
Round Turns per Million	1,000
Currency	US Dollar
NFA No:	#0395114

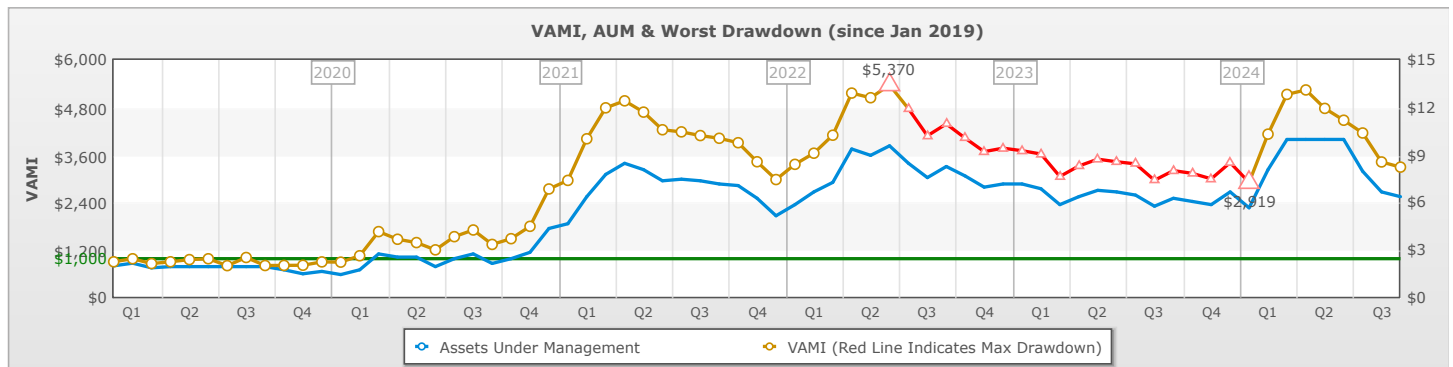
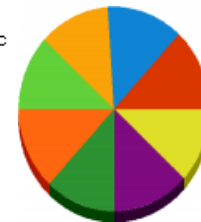
Trading Strategy

100% Systematic



Market Segment

- 12% Stock Indices
- 13% Currencies
- 12% Financials
- 13% Metals
- 12% Energies
- 12% Agriculturals
- 13% Meats
- 13% Softs



Program Statistics

Peak-to-Valley Drawdown (1) (Jun 2022 - Jan 2024)	-45.65%
Worst Monthly Return (Sep 2020)	-21.09%
Current Losing Streak	-38.50%
Average Monthly Return	2.85%

Annualized Statistics

Annualized Compounded ROR (2)	23.11%
Standard Deviation	54.97%
Sharpe Ratio (4)	0.60
36 Month Calmar Ratio (3)	-0.14

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.

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Time Window Analysis

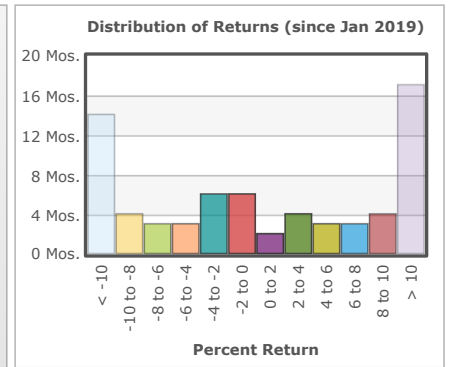
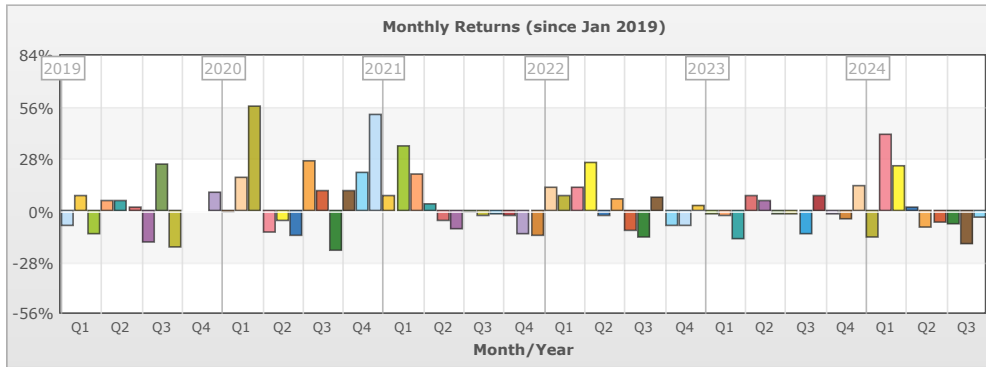
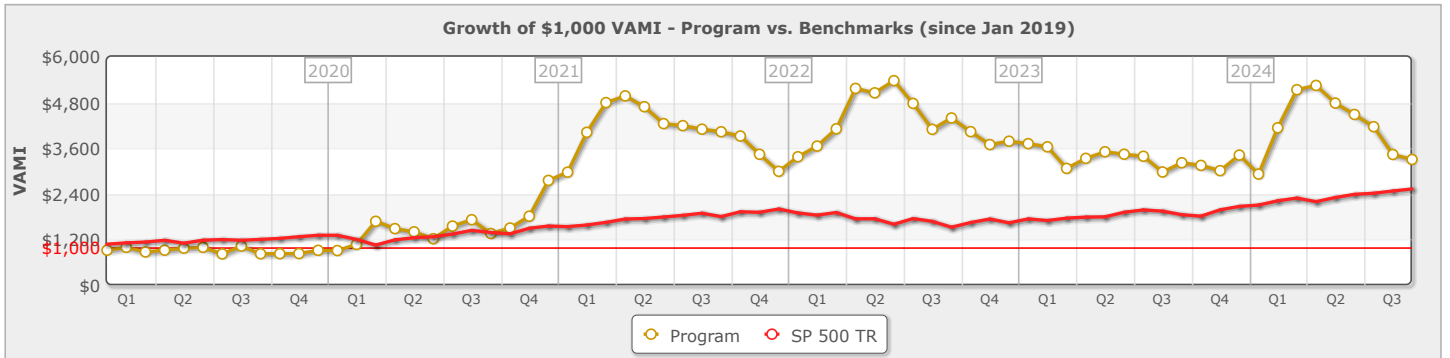
Length	Best	Average	Worst
1 mo	56.5%	2.8%	-21.1%
3 mo	121.4%	10.3%	-28.2%
6 mo	252.9%	24.9%	-35.7%
12 mo	274.1%	52.8%	-36%
18 mo	498.3%	95.2%	-40.4%
24 mo	446.9%	140.1%	-36%
36 mo	479.2%	184.2%	-18%

Historical Drawdown and Recoveries***

Start	Depth	Length	Recovery	End
Jul-22	-45.65%	19 mo	8 mo	n/a
May-21	-39.84%	8 mo	4 mo	Apr-22
Apr-20	-27.28%	3 mo	2 mo	Aug-20
Sep-20	-21.09%	1 mo	2 mo	Nov-20
Sep-19	-19.57%	1 mo	5 mo	Feb-20
Jan-19	-17.49%	7 mo	1 mo	Aug-19

Comparisons

	Program	SP 500 TR
Annualized Compound ROR	23.11%	17.52%
Cumulative Return	230.50%	152.99%
Cumulative VAMI (5)	3305	2530
Largest Monthly Gain	56.50%	12.82%
Largest Monthly Loss	-21.09%	-12.35%
Correlation	—	-0.207
Last 12 Months	2.69%	36.36%
Last 36 Months	-18.03%	40.18%



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+ NOTES:

** 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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