

The Quant Box Theoretical Performance

Calendar Years 2018-2023

Updated Through December 31, 2023

Note: The use of margin (i.e. futures, currency and equity leverage) is NOT incorporated into the calculation of these ROI tables. Futures margin leverage varies, but a factor of 4-6x is not unreasonable in many cases. 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, and assume the prices 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	2019	2020	2021	2022	5-Year Average	2023
Average Profit/Loss	19.6%	16.2%	41.1%	24.0%	24.0%	25.0%	20.3%
Median Profit/Loss	12.5%	11%	32%	13%	13%		14.0%
Standard Deviation Profit/Loss	22.4%	23%	46%	35%	29%	8.9%	26%
Sharpe Ratio**	0.875	0.708	0.886	0.678	0.832	0.796	0.771

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%
Copper -13.5%	Heating Oil 20.7%	Chinese Yuan -6.3%	Eur/GBP -5.9%	Feeder Cattle 11.5%	VIX -39.4%	

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%
VIX 110.8%	Bitcoin 94%	Lumber 115.4%	Lumber 31.5%	Natural Gas 9.4%	Bitcoin 154.6%	

Sector Performance For 9 Major Markets

GROUPED BY ASSET CLASS	THE QUANT BOX		VS.	ACTUAL MARKET		QUANT BOX		TOTALS WITHOUT CRYPTOCURRENCY	
	2023	%		2023	%	RELATIVE PERFORMANCE	THE QUANT BOX	ACTUAL MARKET	
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	5.93		

IF CRYPTOCURRENCY EXCLUDED :
AVERAGE RETURN ACROSS REMAINING 8 SECTORS
WITHOUT USE OF MARGIN:

Equities

S&P 500 CASH INDEX

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistic	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	2940.90	Highest 3247.90	Highest 3760.20	Highest 4808.50	Highest 4817.90	4817.90	Highest 4797.10
Lowest Intraday Quote	2317.40	Lowest 2444.00	Lowest 2191.90	Lowest 3662.70	Lowest 3490.50	2191.90	Lowest 3793.90
Average Intraday Quote	2629.15	Average 2845.95	Average 2976.05	Average 4235.60	Average 4154.20	3368.19	Average 4295.50
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
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
% Change vs. Prior Year Clos	-6.2%	% Change 28.9%	% Change 16.3%	% Change 27.2%	% Change -19.5%	46.6%	% Change 24.0%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

S&P 500 FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistic	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	2944.75	Highest 3254.00	Highest 3753.00	Highest 4772.00	Highest 4775.50	4775.50	Highest 4634.50
Lowest Intraday Quote	2316.75	Lowest 2493.50	Lowest 2174.00	Lowest 3652.50	Lowest 3530.25	2174.00	Lowest 3814.50
Average Intraday Quote	2630.75	Average 2873.75	Average 2963.50	Average 4212.25	Average 4152.88	3366.63	Average 4224.50
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
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
% Change vs. Prior Year Clos	-6.4%	% Change 29.0%	% Change 16.0%	% Change 26.6%	% Change -18.5%	46.7%	% Change 24.7%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

NASDAQ 100 FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	7728.75	Highest 8843.50	Highest 12918.25	Highest 16767.50	Highest 16564.00	16767.50	Highest 17165.25
Lowest Intraday Quote	5820.50	Lowest 6304.25	Lowest 6628.75	Lowest 12207.25	Lowest 10484.75	5820.50	Lowest 10751.00
Average Intraday Quote	6774.63	Average 7573.88	Average 9773.50	Average 14487.38	Average 13524.38	10426.75	Average 13958.13
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
Standard Deviation @ Close	384.15	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
% Change vs. Prior Year Clos	-1.2%	% Change 38.2%	% Change 47.2%	% Change 26.7%	% Change -32.4%	78.5%	% Change 54.5%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

RUSSELL 2000 FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	1745.30	Highest 1681.80	Highest 2026.20	Highest 2464.20	Highest 2288.40	2464.20	Highest 2097.00
Lowest Intraday Quote	1252.70	Lowest 1325.20	Lowest 966.20	Lowest 1927.10	Lowest 1637.50	966.20	Lowest 1638.80
Average Intraday Quote	1499.00	Average 1503.50	Average 1496.20	Average 2195.65	Average 1962.95	1731.46	Average 1867.90
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
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
% Change vs. Prior Year Clos	-12.2%	% Change 23.7%	% Change 18.4%	% Change 13.7%	% Change -21.3%	22.4%	% Change 15.6%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

CBOE VOLATILITY INDEX FUTURES

VIX

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	33.35	Highest 25.88	Highest 82.00	Highest 36.15	Highest 36.50	82.00	Highest 28.55
Lowest Intraday Quote	10.35	Lowest 11.80	Lowest 12.28	Lowest 15.75	Lowest 18.15	10.35	Lowest 11.96
Average Intraday Quote	21.85	Average 18.84	Average 47.14	Average 25.95	Average 27.33	28.22	Average 20.26
Median Quote @ Close	15.88	Median Close 15.75	Median Close 27.86	Median Close 20.10	Median Close 25.81		Median Close 17.70
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		Std. Dev. Close 2.98
% Change vs. Prior Year Clos	110.8%	% Change -39.5%	% Change 61.8%	% Change -16.9%	% Change 17.8%	134.1%	% Change -39.4%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 -5.49
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 3.92
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 -1.57
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		Prior Year Close 12/31 23.18
% Profit/Loss	109.9%	% Profit/(Loss) 8.6%	% Profit/(Loss) 72.0%	% Profit/(Loss) 13.3%	% Profit/(Loss) 48.1%	251.9%	% Profit/(Loss) -6.8%

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

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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	38.79
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	5.18
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	43.97
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		Prior Year Close 12/31	331.33
% Profit/Loss	13.7%	% Profit/(Loss)	19.9%	% Profit/(Loss)	39.1%	% Profit/(Loss)	5.6%	% Profit/(Loss)	13.6%	91.9%	% Profit/(Loss)	13.3%

QQQ INDEX												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	187.53	Highest	214.56	Highest	314.68	Highest	408.71	Highest	402.28	408.71	Highest	410.94
Lowest Intraday Quote	143.46	Lowest	149.49	Lowest	164.93	Lowest	297.45	Lowest	254.26	143.46	Lowest	260.34
Average Intraday Quote	165.50	Average	182.03	Average	239.81	Average	353.08	Average	328.27	253.74	Average	335.64
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
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
% Change vs. Prior Year Clos	-1.0%	% Change	37.8%	% Change	47.6%	% Change	26.8%	% Change	-33.1%	78.2%	% Change	54.5%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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 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
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
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
% 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%

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	
Highest Intraday Quote	116.15	Highest	120.41	Highest	126.24	Highest	126.23	Highest	120.89	126.24	Highest	111.35
Lowest Intraday Quote	111.83	Lowest	113.98	Lowest	118.46	Lowest	120.84	Lowest	105.86	105.86	Lowest	103.73
Average Intraday Quote	113.99	Average	117.20	Average	122.35	Average	123.54	Average	113.38	118.09	Average	107.54
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
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
% Change vs. Prior Year Clos	-1.5%	% Change	3.4%	% Change	6.2%	% Change	-3.4%	% Change	-11.2%	-6.6%	% Change	0.7%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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 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
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
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
% 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%

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	
Highest Intraday Quote	124.00	Highest	132.03	Highest	140.70	Highest	138.17	Highest	130.34	140.70	Highest	117.05
Lowest Intraday Quote	117.42	Lowest	121.06	Lowest	128.16	Lowest	129.50	Lowest	109.19	109.19	Lowest	105.33
Average Intraday Quote	120.71	Average	126.55	Average	134.43	Average	133.84	Average	119.77	127.06	Average	111.19
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
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
% Change vs. Prior Year Clos	-1.6%	% Change	5.2%	% Change	7.5%	% Change	-5.5%	% Change	-14.0%	-8.4%	% Change	0.4%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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 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
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
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
% 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%

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	
Highest Intraday Quote	152.91	Highest	167.56	Highest	200.00	Highest	173.34	Highest	160.16	200.00	Highest	134.44
Lowest Intraday Quote	136.50	Lowest	144.22	Lowest	155.16	Lowest	153.91	Lowest	117.44	117.44	Lowest	107.12
Average Intraday Quote	144.71	Average	155.89	Average	177.58	Average	163.63	Average	138.80	156.12	Average	120.78
Median Quote @ Close	144.03	Median Close	154.91	Median Close	177.03	Median Close	161.31	Median Close	139.08		Median Close	125.25
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	6.52
% Change vs. Prior Year Clos	-4.6%	% Change	6.8%	% Change	11.1%	% Change	-7.4%	% Change	-22.2%	-16.3%	% Change	-0.2%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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	37.72	Profit/Loss Long	3.76
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	38.93	Profit/Loss Short	14.54
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	76.65	Net Profit/Loss	18.29
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	124.75
% Profit/Loss	7.5%	% Profit/(Loss)	9.0%	% Profit/(Loss)	13.3%	% Profit/(Loss)	5.9%	% Profit/(Loss)	13.2%	48.8%	% Profit/(Loss)	14.7%

GOLD FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018	2019		2020		2021		2022		5-Year Totals	2023	
Highest Intraday Quote	1369.40	Highest	1561.90	Highest	2078.00	Highest	1961.40	Highest	2078.70	2078.70	Highest	2152.30
Lowest Intraday Quote	1162.70	Lowest	1267.90	Lowest	1453.60	Lowest	1676.40	Lowest	1618.00	1162.70	Lowest	1808.80
Average Intraday Quote	1266.05	Average	1414.90	Average	1765.80	Average	1818.90	Average	1848.35	1622.80	Average	1980.55
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
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
% Change vs. Prior Year Clos	-2.1%	% Change	18.8%	% Change	24.3%	% Change	-3.6%	% Change	0.0%	37.5%	% Change	13.2%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022		5-Year Total P&L	2023	
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 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
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
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
% 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%

SILVER FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018	2019		2020		2021		2022		5-Year Totals	2023	
Highest Intraday Quote	17.71	Highest	19.51	Highest	29.92	Highest	30.35	Highest	27.50	30.35	Highest	26.44
Lowest Intraday Quote	13.93	Lowest	14.27	Lowest	11.64	Lowest	21.41	Lowest	17.40	11.64	Lowest	19.83
Average Intraday Quote	15.82	Average	16.89	Average	20.78	Average	25.88	Average	22.45	20.36	Average	23.13
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
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
% Change vs. Prior Year Clos	-9.4%	% Change	15.3%	% Change	47.4%	% Change	-11.6%	% Change	3.5%	45.3%	% Change	-0.6%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022		5-Year Total P&L	2023	
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 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
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
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
% Profit/Loss	2.4%	% Profit/(Loss)	17.6%	% Profit/(Loss)	52.2%	% Profit/(Loss)	15.8%	% Profit/(Loss)	28.8%	116.6%	% Profit/(Loss)	17.1%

COPPER FUTURES												
HG												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018	2019		2020		2021		2022		5-Year Totals	2023	
Highest Intraday Quote	3.32	Highest	3.00	Highest	3.64	Highest	4.82	Highest	4.92	4.92	Highest	4.36
Lowest Intraday Quote	2.54	Lowest	2.49	Lowest	1.97	Lowest	3.50	Lowest	3.14	1.97	Lowest	3.59
Average Intraday Quote	2.93	Average	2.74	Average	2.81	Average	4.16	Average	4.03	3.34	Average	3.97
Median Quote @ Close	3.00	Median Close	2.76	Median Close	2.90	Median Close	4.25	Median Close	3.85		Median Close	3.87
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	0.18
% Change vs. Prior Year Clos	-13.5%	% Change	4.7%	% Change	25.2%	% Change	22.7%	% Change	-12.4%	26.6%	% Change	2.1%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022		5-Year Total P&L	2023	
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 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
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
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		Prior Year Close 12/31	3.81
% 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%

Energy

CRUDE OIL FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	76.90	Highest	66.60	Highest	65.65	Highest	85.41	Highest	130.50	130.50	Highest	95.03
Lowest Intraday Quote	42.36	Lowest	44.35	Lowest	-40.32	Lowest	47.18	Lowest	70.11	-40.32	Lowest	63.64
Average Intraday Quote	59.63	Average	55.48	Average	12.67	Average	66.30	Average	100.31	58.87	Average	79.34
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
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
% Change vs. Prior Year Clos	-24.8%	% Change	34.5%	% Change	-20.5%	% Change	55.0%	% Change	7.0%	51.1%	% Change	-11.0%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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 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
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
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
% 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%

NATURAL GAS CONTINUOUS CONTRACT												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	4.93	Highest	3.72	Highest	3.40	Highest	6.47	Highest	9.99	9.99	Highest	4.05
Lowest Intraday Quote	2.53	Lowest	2.03	Lowest	1.43	Lowest	2.41	Lowest	3.64	1.43	Lowest	1.97
Average Intraday Quote	3.73	Average	2.88	Average	2.41	Average	4.44	Average	6.81	4.05	Average	3.01
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
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
% Change vs. Prior Year Clos	-0.4%	% Change	-25.5%	% Change	16.0%	% Change	46.9%	% Change	9.4%	46.3%	% Change	-42.2%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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	0.34
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	1.76
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	2.10
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
% Profit/Loss	74.6%	% Profit/(Loss)	33.9%	% Profit/(Loss)	59.2%	% Profit/(Loss)	63.1%	% Profit/(Loss)	155.3%	386.0%	% Profit/(Loss)	51.3%

HEATING OIL FUTURES												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018		2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	2.45	Highest	2.14	Highest	2.12	Highest	2.61	Highest	5.86	5.86	Highest	3.58
Lowest Intraday Quote	1.65	Lowest	1.64	Lowest	0.58	Lowest	1.45	Lowest	2.31	0.58	Lowest	2.27
Average Intraday Quote	2.05	Average	1.89	Average	1.35	Average	2.03	Average	4.09	2.28	Average	2.92
Median Quote @ Close	2.12	Median Close	1.94	Median Close	1.21	Median Close	2.10	Median Close	3.57		Median Close	2.81
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	0.33
% Change vs. Prior Year Clos	-19.0%	% Change	20.7%	% Change	-27.2%	% Change	57.8%	% Change	41.9%	74.2%	% Change	-22.8%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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	0.19
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	0.32
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	0.50
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	3.31
% Profit/Loss	19.3%	% Profit/(Loss)	-5.0%	% Profit/(Loss)	50.1%	% Profit/(Loss)	19.2%	% Profit/(Loss)	95.4%	179.0%	% Profit/(Loss)	15.2%

GASOLINE RBOB CONTINUOUS CONTRACT FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018		2019		2020		2021		2022	5-Year Totals		2023
Highest Intraday Quote	2.29	Highest	2.15	Highest	1.80	Highest	2.52	Highest	4.33	4.33	Highest	2.99
Lowest Intraday Quote	1.23	Lowest	1.27	Lowest	0.38	Lowest	1.36	Lowest	2.02	0.38	Lowest	1.97
Average Intraday Quote	1.76	Average	1.71	Average	1.09	Average	1.94	Average	3.17	1.93	Average	2.48
Median Quote @ Close	1.99	Median Close	1.69	Median Close	1.21	Median Close	2.14	Median Close	2.85		Median Close	2.57
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	0.23
% Change vs. Prior Year Clos	-27.5%	% Change	29.8%	% Change	-16.6%	% Change	57.8%	% Change	12.5%	56.0%	% Change	-15.6%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023
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	0.15
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	0.04
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	0.19
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	2.50
% Profit/Loss	25.5%	% Profit/(Loss)	41.2%	% Profit/(Loss)	72.8%	% Profit/(Loss)	47.7%	% Profit/(Loss)	48.0%	235.2%	% Profit/(Loss)	7.5%

Grains

SOYBEAN FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	1071.00	Highest 945.50	Highest 1321.50	Highest 1677.25	Highest 1784.00	1784.00	Highest 1555.50
Lowest Intraday Quote	810.50	Lowest 780.50	Lowest 808.25	Lowest 1171.25	Lowest 1288.50	780.50	Lowest 1160.25
Average Intraday Quote	940.75	Average 863.00	Average 1064.88	Average 1424.25	Average 1536.25	1165.83	Average 1357.88
Median Quote @ Close	905.50	Median Close 895.50	Median Close 896.75	Median Close 1375.38	Median Close 1473.50		Median Close 1355.00
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 99.67
% Change vs. Prior Year Clos	-7.3%	% Change 6.9%	% Change 39.5%	% Change 1.0%	% Change 14.7%	54.8%	% Change -15.1%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

SOYBEAN MEAL FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	404.90	Highest 328.10	Highest 436.40	Highest 474.10	Highest 531.20	531.20	Highest 508.20
Lowest Intraday Quote	298.80	Lowest 280.70	Lowest 278.80	Lowest 308.80	Lowest 387.40	278.80	Lowest 333.20
Average Intraday Quote	351.85	Average 304.40	Average 357.60	Average 391.45	Average 459.30	372.92	Average 420.70
Median Quote @ Close	331.70	Median Close 303.90	Median Close 296.75	Median Close 379.90	Median Close 435.00		Median Close 423.45
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 39.76
% Change vs. Prior Year Clos	-2.0%	% Change -2.1%	% Change 44.8%	% Change -5.2%	% Change 14.4%	50.0%	% Change -18.0%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

SOYBEAN OIL FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	34.25	Highest 35.79	Highest 41.69	Highest 69.00	Highest 82.97	82.97	Highest 72.68
Lowest Intraday Quote	27.37	Lowest 26.36	Lowest 25.21	Lowest 40.14	Lowest 55.32	25.21	Lowest 44.51
Average Intraday Quote	30.81	Average 31.08	Average 33.45	Average 54.57	Average 69.15	43.81	Average 58.60
Median Quote @ Close	29.64	Median Close 29.39	Median Close 31.19	Median Close 57.90	Median Close 67.59		Median Close 55.35
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 6.65
% Change vs. Prior Year Clos	-15.9%	% Change 24.7%	% Change 18.4%	% Change 36.2%	% Change 13.4%	76.9%	% Change -24.9%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

CORN FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	412.25	Highest 464.25	Highest 485.75	Highest 775.00	Highest 827.00	827.00	Highest 688.75
Lowest Intraday Quote	329.75	Lowest 335.50	Lowest 300.25	Lowest 479.50	Lowest 561.50	300.25	Lowest 415.00
Average Intraday Quote	371.00	Average 399.88	Average 393.00	Average 627.25	Average 694.25	497.08	Average 551.88
Median Quote @ Close	367.25	Median Close 376.75	Median Close 357.50	Median Close 559.00	Median Close 681.00		Median Close 527.00
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 86.73
% Change vs. Prior Year Clos	6.9%	% Change 3.4%	% Change 24.8%	% Change 22.6%	% Change 14.4%	72.1%	% Change -31.7%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

WHEAT FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	593.00	Highest 564.50	Highest 644.50	Highest 863.25	Highest 1340.00	1340.00	Highest 797.50
Lowest Intraday Quote	413.25	Lowest 416.25	Lowest 468.25	Lowest 593.25	Lowest 702.50	413.25	Lowest 540.00
Average Intraday Quote	503.13	Average 490.38	Average 556.38	Average 728.25	Average 1021.25	659.88	Average 668.75
Median Quote @ Close	502.00	Median Close 501.38	Median Close 547.25	Median Close 692.50	Median Close 844.00		Median Close 625.50
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 63.31
% Change vs. Prior Year Clos	17.9%	% Change 11.0%	% Change 14.6%	% Change 20.3%	% Change 2.7%	66.6%	% Change -18.9%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
Profit/Loss Long	73.15	Profit/Loss Long -4.57	Profit/Loss Long 11.56	Profit/Loss Long 149.19	Profit/Loss Long 549.41	778.74	Profit/Loss Long 15.68
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
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
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
% 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%

ROUGH RICE FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	13.22	Highest 13.12	Highest 23.57	Highest 14.70	Highest 18.44	23.57	Highest 19.92
Lowest Intraday Quote	9.66	Lowest 9.80	Lowest 11.22	Lowest 12.21	Lowest 14.11	9.66	Lowest 14.89
Average Intraday Quote	11.44	Average 11.46	Average 17.39	Average 13.46	Average 16.28	14.00	Average 17.41
Median Quote @ Close	11.68	Median Close 11.45	Median Close 12.95	Median Close 13.28	Median Close 16.72		Median Close 17.23
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 0.90
% Change vs. Prior Year Clos	-13.6%	% Change 30.1%	% Change -5.6%	% Change 18.0%	% Change 25.5%	54.4%	% Change -1.5%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

OATS FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018		2019		2020		2021		2022		5-Year Totals	2023	
Highest Intraday Quote	318.25	Highest	331.50	Highest	363.00	Highest	779.50	Highest	811.00	811.00	Highest	521.75	
Lowest Intraday Quote	215.00	Lowest	246.50	Lowest	248.25	Lowest	340.50	Lowest	326.00	215.00	Lowest	294.00	
Average Intraday Quote	266.63	Average	289.00	Average	305.63	Average	560.00	Average	568.50	397.95	Average	407.88	
Median Quote @ Close	254.75	Median Close	285.75	Median Close	296.25	Median Close	405.75	Median Close	529.38		Median Close	374.88	
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	39.78	
% Change vs. Prior Year Clos	14.2%	% Change	6.1%	% Change	23.5%	% Change	89.3%	% Change	-46.5%	86.6%	% Change	5.7%	

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023	
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 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	
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	
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	
% 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%	

COTTON #2 FUTURES											
USD											
PERFORMANCE WITHOUT THE QUANT BOX											
Actual Price History Statistics	2018	2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	96.49	Highest	79.31	Highest	78.37	Highest	121.63	Highest	155.93	Highest	96.42
Lowest Intraday Quote	71.88	Lowest	56.59	Lowest	48.36	Lowest	77.17	Lowest	70.21	Lowest	74.77
Average Intraday Quote	84.19	Average	67.95	Average	63.37	Average	99.40	Average	113.07	Average	85.60
Median Quote @ Close	82.10	Median Close	66.32	Median Close	64.76	Median Close	89.58	Median Close	113.38	Median Close	83.24
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	3.39
% Change vs. Prior Year Clos	-7.9%	% Change	-4.6%	% Change	13.4%	% Change	45.2%	% Change	-26.6%	% Change	-2.9%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		
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	-2.98
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	4.93
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	1.95
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	83.38
% Profit/Loss	-3.6%	% Profit/(Loss)	14.2%	% Profit/(Loss)	22.2%	% Profit/(Loss)	33.8%	% Profit/(Loss)	59.5%	126.1%	% Profit/(Loss)	2.3%

COFFEE C FUTURES											
USD											
PERFORMANCE WITHOUT THE QUANT BOX											
Actual Price History Statistics	2018	2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	133.50	Highest	142.45	Highest	135.45	Highest	252.35	Highest	260.45	Highest	207.45
Lowest Intraday Quote	95.10	Lowest	87.60	Lowest	94.55	Lowest	120.85	Lowest	150.45	Lowest	142.05
Average Intraday Quote	114.30	Average	115.03	Average	115.00	Average	186.60	Average	205.45	Average	174.75
Median Quote @ Close	117.63	Median Close	101.85	Median Close	112.10	Median Close	159.80	Median Close	220.80	Median Close	176.55
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	15.89
% Change vs. Prior Year Clos	-18.4%	% Change	25.7%	% Change	-1.3%	% Change	73.6%	% Change	-26.0%	% Change	12.6%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		
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	26.49
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	19.42
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	45.91
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	167.18
% Profit/Loss	16.0%	% Profit/(Loss)	28.7%	% Profit/(Loss)	39.8%	% Profit/(Loss)	32.4%	% Profit/(Loss)	30.9%	147.9%	% Profit/(Loss)	27.5%

ORANGE JUICE FUTURES											
USD											
PERFORMANCE WITHOUT THE QUANT BOX											
Actual Price History Statistics	2018	2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	172.45	Highest	131.00	Highest	132.00	Highest	148.98	Highest	231.00	Highest	431.95
Lowest Intraday Quote	121.95	Lowest	90.30	Lowest	91.20	Lowest	104.65	Lowest	132.35	Lowest	202.20
Average Intraday Quote	147.20	Average	110.65	Average	111.60	Average	126.82	Average	181.68	Average	317.08
Median Quote @ Close	146.93	Median Close	101.00	Median Close	116.30	Median Close	121.90	Median Close	174.18	Median Close	299.25
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	57.13
% Change vs. Prior Year Clos	-8.0%	% Change	-22.3%	% Change	26.8%	% Change	18.7%	% Change	39.2%	% Change	57.2%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		
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 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
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
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
% 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%

SUGAR #11 FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	15.37	Highest 13.67	Highest 15.90	Highest 20.69	Highest 21.18	21.18	Highest 28.14
Lowest Intraday Quote	9.83	Lowest 10.68	Lowest 9.05	Lowest 14.67	Lowest 17.20	9.05	Lowest 18.92
Average Intraday Quote	12.60	Average 12.18	Average 12.48	Average 17.68	Average 19.19	14.82	Average 23.53
Median Quote @ Close	12.35	Median Close 12.46	Median Close 12.77	Median Close 17.71	Median Close 18.67		Median Close 24.02
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 2.39
% Change vs. Prior Year Clos	-20.6%	% Change 11.6%	% Change 15.4%	% Change 21.9%	% Change 6.2%	34.4%	% Change 2.6%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 Short	2.02	Profit/Loss Short 0.14	Profit/Loss Short 3.44	Profit/Loss Short 0.11	Profit/Loss Short -0.80		Profit/Loss Short 4.73
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
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
% 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%

COCOA FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	2943.00	Highest 2694.00	Highest 2935.00	Highest 2812.00	Highest 2838.00	2943.00	Highest 6030.00
Lowest Intraday Quote	1840.00	Lowest 2123.00	Lowest 2092.00	Lowest 2268.00	Lowest 2192.00	1840.00	Lowest 2507.00
Average Intraday Quote	2391.50	Average 2408.50	Average 2513.50	Average 2540.00	Average 2515.00	2473.70	Average 4268.50
Median Quote @ Close	2287.00	Median Close 2407.00	Median Close 2449.00	Median Close 2485.00	Median Close 2472.00		Median Close 3432.50
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 812.26
% Change vs. Prior Year Clos	29.4%	% Change 3.8%	% Change -0.2%	% Change 0.7%	% Change 1.6%	35.2%	% Change 61.8%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

RANDOM LENGTH LUMBER FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics:	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	659.00	Highest 444.90	Highest 1000.00	Highest 1711.20	Highest 1477.40	1711.20	Highest 627.00
Lowest Intraday Quote	299.90	Lowest 286.10	Lowest 251.50	Lowest 448.00	Lowest 362.40	251.50	Lowest 352.50
Average Intraday Quote	479.45	Average 365.50	Average 625.75	Average 1079.60	Average 919.90	694.04	Average 489.75
Median Quote @ Close	477.85	Median Close 370.95	Median Close 460.10	Median Close 867.25	Median Close 611.00		Median Close 510.50
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 38.11
% Change vs. Prior Year Clos	-25.8%	% Change 21.9%	% Change 115.4%	% Change 31.5%	% Change -67.7%	75.3%	% Change 46.7%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 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
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
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
% 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%

Meats

LEAN HOGS FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018		2019		2020		2021		2022	5-Year Totals		2023
Highest Intraday Quote	84.08	Highest	96.75	Highest	78.42	Highest	123.08	Highest	122.53	123.08	Highest	104.95
Lowest Intraday Quote	48.92	Lowest	52.25	Lowest	37.00	Lowest	66.12	Lowest	77.05	37.00	Lowest	64.58
Average Intraday Quote	66.50	Average	74.50	Average	57.71	Average	94.60	Average	99.79	78.62	Average	84.77
Median Quote @ Close	66.00	Median Close	66.50	Median Close	62.84	Median Close	89.26	Median Close	98.24		Median Close	78.49
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	9.63
% Change vs. Prior Year Clos	-15.0%	% Change	17.1%	% Change	-1.6%	% Change	15.4%	% Change	8.4%	24.3%	% Change	-22.7%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023
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 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
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
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
% 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%

LIVE CATTLE FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018		2019		2020		2021		2022	5-Year Totals		2023
Highest Intraday Quote	130.53	Highest	130.45	Highest	127.55	Highest	139.55	Highest	158.68	158.68	Highest	187.57
Lowest Intraday Quote	101.38	Lowest	93.40	Lowest	81.45	Lowest	111.35	Lowest	130.22	81.45	Lowest	155.38
Average Intraday Quote	115.96	Average	111.93	Average	104.50	Average	125.45	Average	144.45	120.46	Average	171.48
Median Quote @ Close	113.65	Median Close	113.55	Median Close	105.67	Median Close	121.77	Median Close	140.47		Median Close	174.75
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	8.60
% Change vs. Prior Year Clos	1.5%	% Change	-0.1%	% Change	-9.4%	% Change	23.0%	% Change	11.5%	26.4%	% Change	12.2%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023
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 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
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
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
% 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%

FEEDER CATTLE FUTURES

USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018		2019		2020		2021		2022	5-Year Totals		2023
Highest Intraday Quote	159.57	Highest	151.80	Highest	147.82	Highest	168.30	Highest	187.30	187.30	Highest	264.67
Lowest Intraday Quote	128.57	Lowest	127.65	Lowest	103.95	Lowest	128.50	Lowest	150.18	103.95	Lowest	177.55
Average Intraday Quote	144.07	Average	139.73	Average	125.89	Average	148.40	Average	168.74	145.36	Average	221.11
Median Quote @ Close	148.13	Median Close	142.26	Median Close	137.48	Median Close	154.89	Median Close	174.49		Median Close	229.73
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	24.47
% Change vs. Prior Year Clos	2.0%	% Change	-2.4%	% Change	-4.4%	% Change	20.1%	% Change	11.5%	26.8%	% Change	19.9%

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L		2023
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 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
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
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
% 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%

Cryptocurrency

BITCOIN												
USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018		2019		2020		2021		2022	5-Year Totals	2023	
Highest Intraday Quote	17252.80	Highest	13929.80	Highest	29298.80	Highest	68990.60	Highest	48199.00	68990.60	Highest	44697.60
Lowest Intraday Quote	3177.00	Lowest	3368.20	Lowest	3869.50	Lowest	28204.50	Lowest	15504.20	3177.00	Lowest	16499.70
Average Intraday Quote	10214.90	Average	8649.00	Average	16584.15	Average	48597.55	Average	31851.60	23179.44	Average	30598.65
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
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
% Change vs. Prior Year Clos	-73.2%	% Change	94.0%	% Change	302.3%	% Change	59.7%	% Change	-64.1%	318.6%	% Change	154.6%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022	5-Year Total P&L	2023	
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 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
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
Prior Year Close 12/31	13880.40	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
% 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%

Foreign Exchange

EURO												
EUR/USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018		2019		2020		2021		2022		5-Year Totals	2023
Highest Intraday Quote	1.2557	Highest	1.15720	Highest	1.23110	Highest	1.23500	Highest	1.14960	1.255700	Highest	1.12770
Lowest Intraday Quote	1.1214	Lowest	1.08780	Lowest	1.06370	Lowest	1.11850	Lowest	0.95350	0.953500	Lowest	1.04480
Average Intraday Quote	1.1886	Average	1.12250	Average	1.14740	Average	1.17675	Average	1.05155	1.137350	Average	1.08625
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
Standard Deviation @ Close	0.0389	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
% Change vs. Prior Year Clos	-4.4%	% Change	-2.3%	% Change	8.9%	% Change	-6.9%	% Change	-5.8%	-10.5%	% Change	3.1%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023
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 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
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
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
% 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%

Great British Pound												
GBP/USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018		2019		2020		2021		2022		5-Year Totals	2023
Highest Intraday Quote	1.4378	Highest	1.35160	Highest	1.36870	Highest	1.42500	Highest	1.37500	1.437800	Highest	1.31460
Lowest Intraday Quote	1.2477	Lowest	1.19580	Lowest	1.14090	Lowest	1.31670	Lowest	1.03840	1.038400	Lowest	1.18030
Average Intraday Quote	1.3428	Average	1.27370	Average	1.25480	Average	1.37085	Average	1.20670	1.289760	Average	1.24745
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
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
% Change vs. Prior Year Clos	-5.6%	% Change	3.9%	% Change	3.1%	% Change	-1.1%	% Change	-10.6%	-10.2%	% Change	5.2%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023
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 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
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
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
% 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%

AUSTRALIAN DOLLAR												
AUS/USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018		2019		2020		2021		2022		5-Year Totals	2023
Highest Intraday Quote	0.8137	Highest	0.72970	Highest	0.77430	Highest	0.80080	Highest	0.76530	0.813700	Highest	0.71580
Lowest Intraday Quote	0.7016	Lowest	0.66700	Lowest	0.55070	Lowest	0.69920	Lowest	0.61700	0.550700	Lowest	0.62700
Average Intraday Quote	0.7577	Average	0.69835	Average	0.66250	Average	0.75000	Average	0.69165	0.712030	Average	0.67140
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
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
% Change vs. Prior Year Clos	-9.7%	% Change	-0.4%	% Change	9.6%	% Change	-5.6%	% Change	-6.1%	-12.2%	% Change	0.0%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023
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 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
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
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
% 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%

CANADIAN DOLLAR

CAD/USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Totals	2023
Highest Intraday Quote	0.8164 Highest	0.77220 Highest	0.78830 Highest	0.83310 Highest	0.80630 Highest	0.833100	0.76380 Highest
Lowest Intraday Quote	0.7309 Lowest	0.73190 Lowest	0.68170 Lowest	0.77130 Lowest	0.71540 Lowest	0.681700	0.71950 Lowest
Average Intraday Quote	0.7737 Average	0.75205 Average	0.73500 Average	0.80220 Average	0.76085 Average	0.764750	0.74165 Average
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
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
% Change vs. Prior Year Clos	-7.8% % Change	5.0% % Change	2.0% % Change	0.8% % Change	-6.7% % Change	-6.7%	2.1% % Change

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
Profit/Loss Long	0.0078 Profit/Loss Long	-0.0107 Profit/Loss Long	0.03135 Profit/Loss Long	0.02199 Profit/Loss Long	-0.00072 Profit/Loss Long	0.059357	0.00789 Profit/Loss Long
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 Profit/Loss Short	0.090881	0.01638 Profit/Loss Short
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 Net Profit/Loss	0.150238	0.02427 Net Profit/Loss
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
% Profit/Loss	3.2% % Profit/(Loss)	-0.7% % Profit/(Loss)	9.8% % Profit/(Loss)	4.7% % Profit/(Loss)	2.2% % Profit/(Loss)	19.2%	3.3% % Profit/(Loss)

SWISS FRANC

CHF/USD

PERFORMANCE WITHOUT THE QUANT BOX

Actual Price History Statistics	2018	2019	2020	2021	2022	5-Year Total P&L	2023
Highest Intraday Quote	1.0886 Highest	1.03680 Highest	1.13740 Highest	1.14210 Highest	1.09990 Highest	1.142100	1.20010 Highest
Lowest Intraday Quote	0.9872 Lowest	0.97680 Lowest	1.00960 Lowest	1.05550 Lowest	0.98520 Lowest	0.976800	1.05910 Lowest
Average Intraday Quote	1.0379 Average	1.00680 Average	1.07350 Average	1.09880 Average	1.04255 Average	1.051910	1.12960 Average
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
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
% Change vs. Prior Year Clos	-0.7% % Change	1.4% % Change	9.3% % Change	-3.0% % Change	-1.3% % Change	5.7%	9.9% % Change

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 Profit/Loss Long	0.099224	0.04507 Profit/Loss Long
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 Profit/Loss Short	0.099157	0.05240 Profit/Loss Short
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 Net Profit/Loss	0.198381	0.09747 Net Profit/Loss
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
% Profit/Loss	8.1% % Profit/(Loss)	-1.1% % Profit/(Loss)	3.2% % Profit/(Loss)	2.0% % Profit/(Loss)	6.5% % Profit/(Loss)	18.7%	9.0% % Profit/(Loss)

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
Highest Intraday Quote	0.9103 Highest	0.93260 Highest	0.95030 Highest	0.90870 Highest	0.92450 Highest	0.950300	0.89820 Highest
Lowest Intraday Quote	0.8619 Lowest	0.82760 Lowest	0.82800 Lowest	0.83670 Lowest	0.82010 Lowest	0.820100	0.84900 Lowest
Average Intraday Quote	0.8861 Average	0.88010 Average	0.88915 Average	0.87270 Average	0.87230 Average	0.880070	0.87360 Average
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
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
% Change vs. Prior Year Clos	1.3% % Change	-6.0% % Change	5.7% % Change	-5.9% % Change	5.3% % Change	0.3%	-2.0% % Change

QUANT BOX RESULTS

ANNUAL NON-LEVERAGED RETURN CALCULATIONS

Profit Calculations:	2018	2019	2020	2021	2022	5-Year Total P&L	2023
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 Profit/Loss Long	0.079663	-0.01317 Profit/Loss Long
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 Profit/Loss Short	0.042800	0.00001 Profit/Loss Short
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 Net Profit/Loss	0.122463	-0.01316 Net Profit/Loss
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
% Profit/Loss	-0.6% % Profit/(Loss)	4.5% % Profit/(Loss)	11.4% % Profit/(Loss)	0.2% % Profit/(Loss)	-1.3% % Profit/(Loss)	14.2%	-1.5% % Profit/(Loss)

JAPANESE YEN USD/JPY PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018		2019		2020		2021		2022		5-Year Totals	2023
Highest Intraday Quote	0.0096	Highest	0.00957	Highest	0.00988	Highest	0.00975	Highest	0.00881	0.009883	Highest	0.00786
Lowest Intraday Quote	0.0087	Lowest	0.00890	Lowest	0.00891	Lowest	0.00886	Lowest	0.00658	0.006581	Lowest	0.00658
Average Intraday Quote	0.0091	Average	0.00923	Average	0.00940	Average	0.00920	Average	0.00770	0.008935	Average	0.00722
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
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
% Change vs. Prior Year Clos	0.6%	% Change	0.9%	% Change	5.2%	% Change	-10.3%	% Change	-12.2%	-15.8%	% Change	-7.0%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023
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 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	0.00029
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	0.00027
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
% Profit/Loss	7.8%	% Profit/(Loss)	3.1%	% Profit/(Loss)	6.4%	% Profit/(Loss)	2.0%	% Profit/(Loss)	12.9%	32.3%	% Profit/(Loss)	3.5%

MEXICAN PESO MXN/USD PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018		2019		2020		2021		2022		5-Year Total P&L	2023
Highest Intraday Quote	0.0557	Highest	0.05334	Highest	0.05399	Highest	0.05117	Highest	0.05252	0.055700	Highest	0.06015
Lowest Intraday Quote	0.0477	Lowest	0.04936	Lowest	0.03882	Lowest	0.04514	Lowest	0.04658	0.038820	Lowest	0.05119
Average Intraday Quote	0.0517	Average	0.05135	Average	0.04641	Average	0.04816	Average	0.04955	0.049432	Average	0.05567
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
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
% Change vs. Prior Year Clos	0%	% Change	3.7%	% Change	-4.8%	% Change	-2.9%	% Change	5.2%	1.2%	% Change	14.8%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023
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 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
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
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
% 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%

BRAZILIAN REAL BRL/USD PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics	2018		2019		2020		2021		2022		5-Year Totals	2023
Highest Intraday Quote	0.3205	Highest	0.27500	Highest	0.24980	Highest	0.20440	Highest	0.21830	0.320500	Highest	0.21310
Lowest Intraday Quote	0.2372	Lowest	0.23380	Lowest	0.16690	Lowest	0.17010	Lowest	0.17470	0.166900	Lowest	0.18250
Average Intraday Quote	0.2789	Average	0.25440	Average	0.20835	Average	0.18725	Average	0.19650	0.225070	Average	0.19780
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
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
% Change vs. Prior Year Clos	-14.7%	% Change	-3.4%	% Change	-22.6%	% Change	-6.8%	% Change	5.3%	-42.1%	% Change	9.0%

QUANT BOX RESULTS ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018		2019		2020		2021		2022		5-Year Total P&L	2023
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 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
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
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
% 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%

RUSSIAN RUBLE												
RUB/USD												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		
Highest Intraday Quote	0.0180	Highest	0.01626	Highest	0.01643	Highest	0.01445	Highest	0.02036	0.020360	Highest	0.01515
Lowest Intraday Quote	0.0141	Lowest	0.01430	Lowest	0.01205	Lowest	0.01280	Lowest	0.00633	0.006330	Lowest	0.00966
Average Intraday Quote	0.0161	Average	0.01528	Average	0.01424	Average	0.01363	Average	0.01335	0.014508	Average	0.01241
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
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
% Change vs. Prior Year Clos	-17.1%	% Change	12.5%	% Change	-16.5%	% Change	-1.0%	% Change	7.4%	-14.8%	% Change	-22.6%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		
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 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
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
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
% 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%

CHINESE YUAN												
USD/CNY												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018	2019		2020		2021		2022	5-Year Totals	2023		
Highest Intraday Quote	6.9783	Highest	7.18470	Highest	7.18000	Highest	6.58020	Highest	7.32850	7.328500	Highest	7.35040
Lowest Intraday Quote	6.2460	Lowest	6.67260	Lowest	6.51630	Lowest	6.33840	Lowest	6.30460	6.246000	Lowest	6.69100
Average Intraday Quote	6.6122	Average	6.92865	Average	6.84815	Average	6.45930	Average	6.81655	6.732960	Average	7.02070
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
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
% Change vs. Prior Year Clos	5.7%	% Change	1.2%	% Change	-6.3%	% Change	-2.7%	% Change	8.6%	6.6%	% Change	2.9%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Totals	2023		
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	0.39997
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
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	0.59259
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
% Profit/Loss	8.7%	% Profit/(Loss)	5.5%	% Profit/(Loss)	3.1%	% Profit/(Loss)	2.9%	% Profit/(Loss)	10.2%	30.4%	% Profit/(Loss)	8.6%

TURKISH LIRA												
USD/TRY												
PERFORMANCE WITHOUT THE QUANT BOX												
Actual Price History Statistics:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		
Highest Intraday Quote	7.2393	Highest	6.24780	Highest	8.58760	Highest	18.36740	Highest	18.82290	18.822900	Highest	29.73360
Lowest Intraday Quote	3.7126	Lowest	5.15850	Lowest	5.83410	Lowest	6.88820	Lowest	12.65030	3.712600	Lowest	18.64470
Average Intraday Quote	5.4760	Average	5.70315	Average	7.21085	Average	12.62780	Average	15.73660	9.350870	Average	24.18915
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
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
% Change vs. Prior Year Clos	39.5%	% Change	12.5%	% Change	25.0%	% Change	79.2%	% Change	40.4%	196.5%	% Change	57.7%

QUANT BOX RESULTS												
ANNUAL NON-LEVERAGED RETURN CALCULATIONS												
Profit Calculations:	2018	2019		2020		2021		2022	5-Year Total P&L	2023		
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 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
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
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
% 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%

The Quant Box Risk Disclosures:

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Users are urged to read and study the abundant disclosures which exist at the CME, CBOE, NFA, and many other exchanges and regulatory agencies. Resources which may be helpful:

<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/investor-resources/files/opportunity-and-risk-entire.pdf> (NAT'L FUTURES ASSOCIATION).

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.

www.thequantbox.com **Contact: jackassbanker@gmail.com ("@gmail.com" = "@gmail.com" no spaces)**