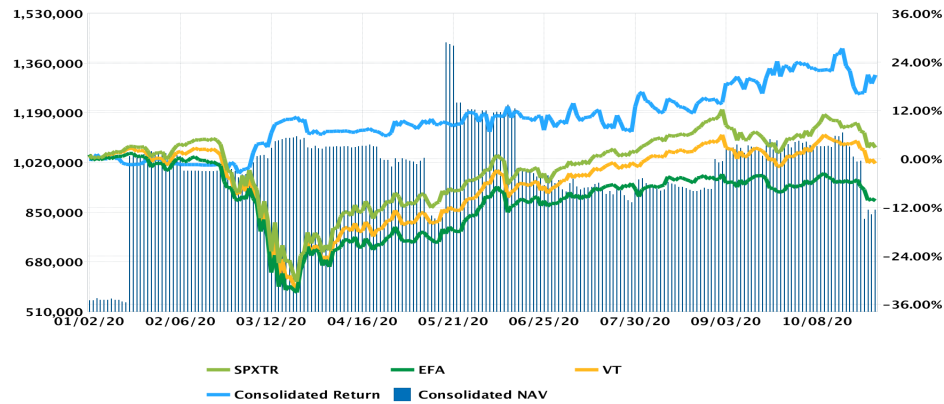


NAME: Year to Date Snapshot
ACCOUNT: Alphaquants AG

PERFORMANCE MEASURE
 TWR
BASE CURRENCY
 EUR

Net Asset Value

Cumulative Return



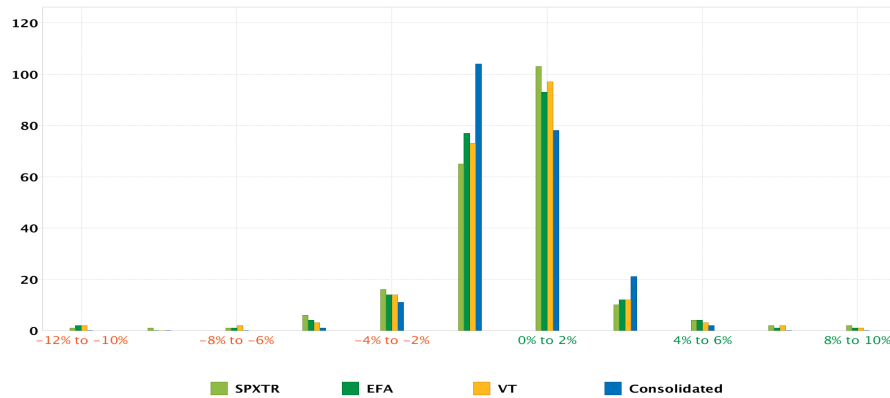
Key Statistics

20.82% CUMULATIVE RETURN 01/02/20 - 10/30/20	4.09% 5 DAY RETURN 10/26/20 - 10/30/20	-3.97% 10 DAY RETURN 10/19/20 - 10/30/20	5.90% BEST RETURN 07/30/20	-4.04% WORST RETURN 02/24/20
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Beginning NAV: 549,224.30	Max Drawdown: 8.86%
Deposits/Withdrawals: 115,907.86	Peak-To-Valley: 10/19/20 - 10/23/20
Ending NAV: 857,831.16	Sharpe Ratio: 1.09
	Standard Deviation: 1.43%

Top Performers	Value	Return (%)	Bottom Performers	Value	Return (%)
NQU0	0.00	13.89	USD	0.00	-7.76
FDAX MAR 20	0.00	5.65	YM SEP 20	0.00	-2.18
NQZ0	0.00	3.75	EUR	0.00	-1.31
YM MAR 20	0.00	2.93	YM JUN 20	0.00	-1.17
NQM0	0.00	2.80	FDAX DEC 20	0.00	-1.08

Distribution of Returns



Allocation

Financial Inst.	Long	(%)	Financial Inst.	Short	(%)
Cash	1,334,242.13	100.00	Cash	-476,410.98	100.00
Total	1,334,242.13	100.00	Total	-476,410.98	100.00

Asset Class	Long	(%)	Asset Class	Short	(%)
Cash	1,334,242.13	100.00	Cash	-476,410.98	100.00
Total	1,334,242.13	100.00	Total	-476,410.98	100.00

IMPORTANT NOTE: This portfolio analysis was generated using Interactive Brokers' PortfolioAnalyst tool, which allows Interactive Brokers clients to generate analyses of their accounts using market data provided by third parties along with trade and account data contained in Interactive Brokers' systems. This analysis is for information purposes only and is provided AS IS. Interactive Brokers makes no warranty of any kind, express or implied, as to this report analysis and its contents. The data provided for use in this Portfolio Analysis is believed to be accurate but completeness and accuracy of the information is not guaranteed, and Interactive Brokers has no liability with respect thereto. The data regarding accounts held outside of Interactive Brokers is obtained either directly from you or from the financial institutions holding those accounts through a third-party service provider and Interactive Brokers has not reviewed its accuracy.

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