April 2024

Anderson Creek Trading

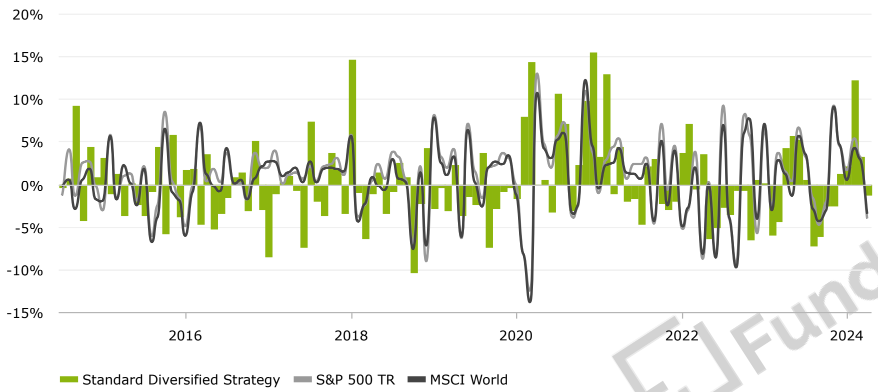
Standard Diversified Strategy

Investment Strategy

Anderson Creek Trading's Standard Diversified Strategy is a quantitative systematic diversified trend-following strategy trading the long and short side of futures markets in foreign currencies, grains, softs, energy, metals, meats, interest rates, and equity indexes.

Performance (VAMI)

Monthly Returns



General Information

Company	Anderson Creek Trading
Principal	Markham Gross
Phone	7752985083
E-mail	markham@andersoncreekcta.com
Performance Compiled by	Turnkey Trading Partners

General Information

Inception Date	Jul 2014
Minimum Investment	250,000 USD
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	None

Statistics

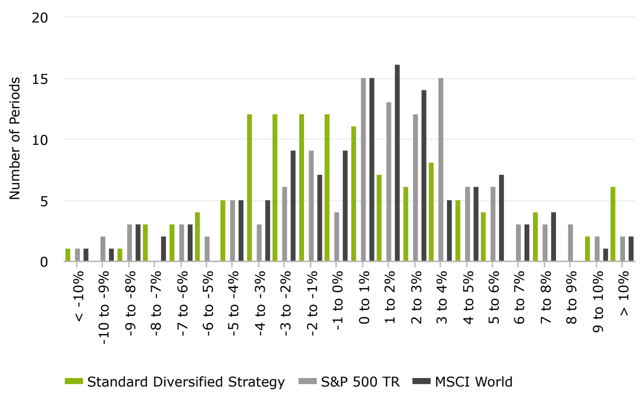
Sharpe Ratio	0.21
Sortino Ratio	0.22
Sterling Ratio	-0.20
Standard Deviation Monthly	4.85%
Downside Deviation	2.79%
Correlation vs S&P 500	0.02

Monthly Performance

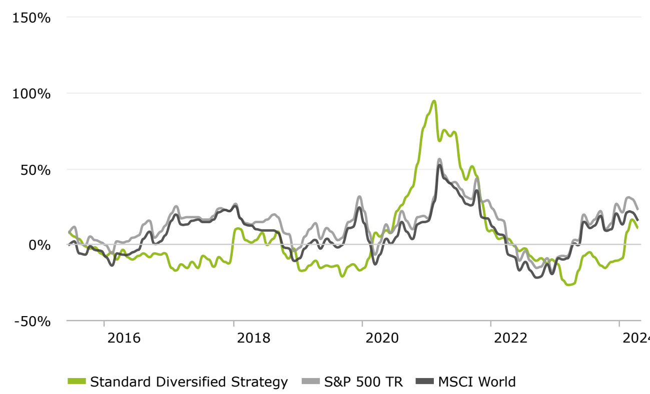
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	2.14	12.18	3.28	-1.11									**17.03**
2023	0.19	-5.81	-4.20	4.21	5.74	5.28	0.52	-7.09	-5.95	-2.39	-2.44	1.22	**-11.20**
2022	3.70	7.17	-0.42	3.56	-6.26	-4.96	-2.56	-3.36	-0.54	-0.57	-6.39	0.52	**-10.53**
2021	3.29	12.95	-1.05	4.35	-1.84	-1.60	-4.58	2.09	2.95	-2.20	-2.91	-1.92	**8.67**
2020	-1.59	7.94	14.43	0.00	0.53	-3.11	10.69	7.14	-2.98	2.27	9.83	15.51	**76.74**
2019	-2.72	-0.32	-3.00	2.32	-3.56	-1.31	-2.32	3.68	-7.20	-2.72	-0.68	-0.24	**-17.02**
2018	14.61	-0.85	-6.28	-1.04	1.45	-3.26	-0.65	2.56	0.83	-10.23	-2.15	4.25	**-2.69**
2017	-8.33	-1.04	0.28	1.00	-0.63	-7.27	7.36	-1.86	-3.57	3.74	1.74	-3.25	**-12.16**
2016	1.68	1.78	-4.50	3.62	-5.16	-3.30	-1.41	0.92	1.47	-3.00	5.08	-2.85	**-6.10**
2015	3.14	-1.02	1.22	-3.61	0.19	-2.25	-3.57	-0.77	4.37	-5.74	5.81	-3.68	**-6.41**
2014							-0.22	0.77	9.25	-4.10	4.43	0.90	**11.00**

There is a substantial risk of loss in trading commodity futures, equities, options and off-exchange foreign currency products. Past performance is not indicative of future results.

Distribution of Monthly Returns



12 Month Rolling ROR



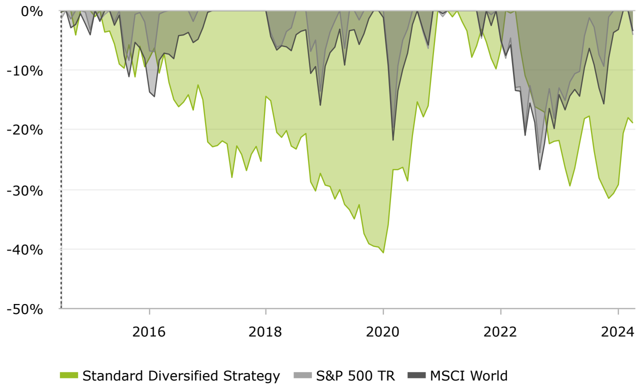
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-40.64%	58	11	04/2015	12/2020
2	-31.52%	19	0	05/2022	-
3	-9.79%	8	2	05/2021	02/2022
4	-4.10%	1	1	10/2014	11/2014
5	-1.05%	1	1	03/2021	04/2021

Return Report

Period	Best	Worst	Average	Median	Last
1 Month	15.51%	-10.23%	0.29%	-0.55%	-1.11%
3 Months	34.76%	-14.71%	0.95%	-1.12%	14.57%
6 Months	52.82%	-17.15%	1.43%	-2.64%	15.56%
1 Year	94.12%	-26.91%	3.23%	-6.26%	10.30%
2 Years	102.40%	-30.67%	8.60%	-9.21%	-18.88%
3 Years	89.79%	-30.93%	15.77%	-1.47%	-16.13%
5 Years	69.93%	-40.53%	20.71%	30.80%	53.97%

Drawdown

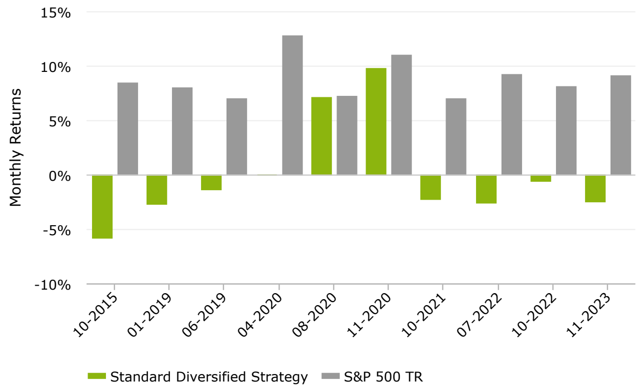


Volatility (12 Months Rolling)

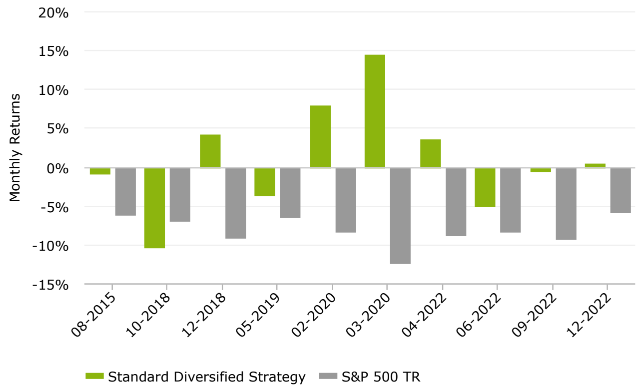
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	2.17%	6.64%	6.03%	9.06%	39.85%	198.15%
% Positive	44.92%	43.10%	42.48%	37.38%	30.53%	48.19%
Avg. Pos. Period	4.38%	9.17%	14.07%	27.09%	61.24%	51.89%
Avg. Neg. Period	-3.09%	-5.28%	-7.90%	-11.01%	-14.53%	-17.82%
Sharpe Ratio	0.21	0.35	0.34	0.44	0.75	1.40
Sortino Ratio	0.22	0.39	0.25	0.26	0.74	2.40
Standard Deviation	4.85%	9.40%	14.72%	25.44%	39.52%	39.17%
Downside Deviation	2.79%	4.78%	6.85%	9.79%	13.30%	13.77%

Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



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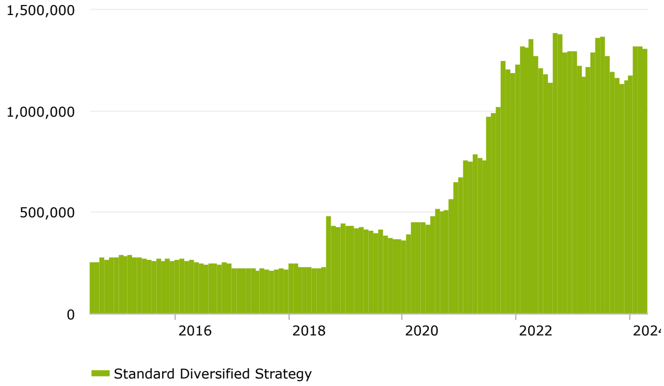
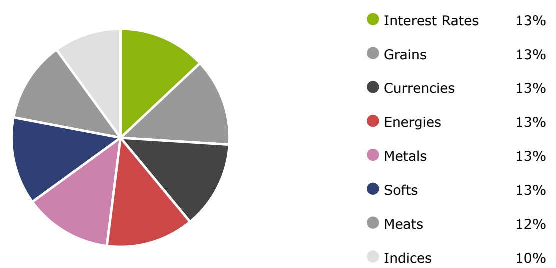


Instruments



For the latest performance, please scan the image above with a QR Reader.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS