

SRD Currencies

Investment Strategy

The SRD Currency program trades CME Group's Currency Futures. Positions are generally held intraday, and we close out positions before weekends or holidays, to pare risk. Every trade uses a stop-loss order for protection, and generally seeks a multiple of any amount risked. Blake Capital Management, Inc. All of our programs are exclusively focused on pattern recognition strategies and proactive risk-management. See our most recent Disclosure Document for more information.

Investment Strategy

This FX Futures trading program is intended to be uncorrelated to stock market performance. We risk capital to seek exposure to currency fluctuations.

Risk Management

Every trade to establish a new position accompanies a new stop-loss order for protection. Program trades in most liquid FX futures markets, such as Euro FX and Great British Pound futures ("6E" and "6B"). VAR and market impact are considered when devising and executing strategy.

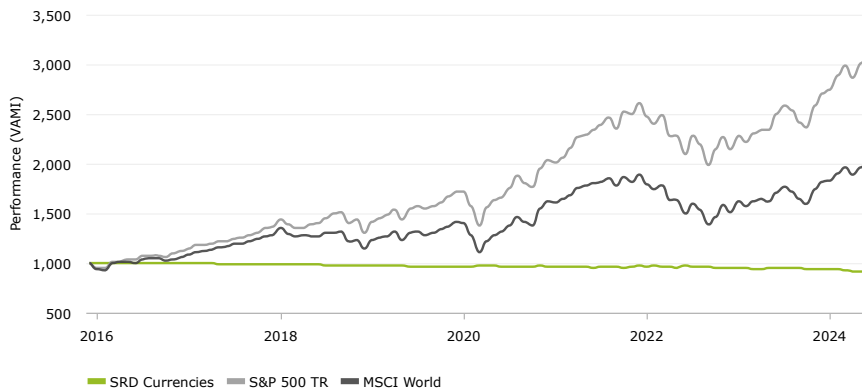
General Information

| | |
|-------------|--------------------------------|
| Company | Blake Capital Management, Inc. |
| Principal | Harold A. Blake III |
| Phone | +1-786-999-3336 |
| E-mail | Harold@BlakeCTA.com |
| Performance | CTA |
| Compiled by | |

General Information

| | |
|------------------------|-----------------------|
| Inception Date | Jan 2016 |
| Minimum Investment | 100,000 USD |
| Management Fee | 0.00% |
| Performance Fee | 33.30% |
| Highwater Mark | Yes |
| Investment Restriction | Experienced Investors |

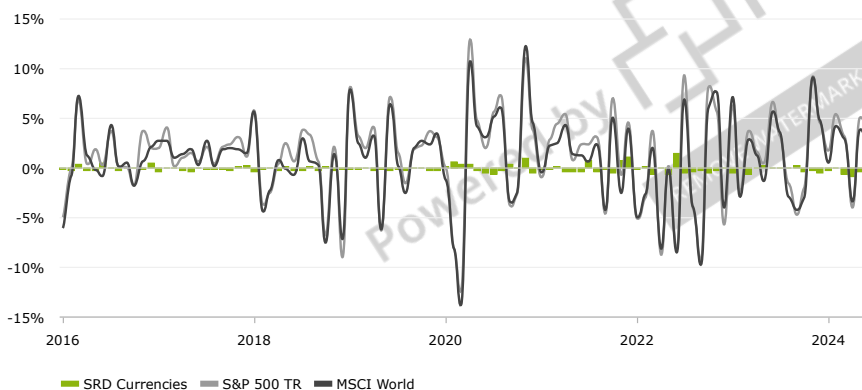
Performance (VAMI)



Statistics

| | |
|----------------------------|-------|
| Sharpe Ratio | -0.84 |
| Sortino Ratio | -1.14 |
| Sterling Ratio | -0.12 |
| Standard Deviation Monthly | 0.36% |
| Downside Deviation | 0.27% |
| Correlation vs S&P 500 | -0.19 |

Monthly Returns

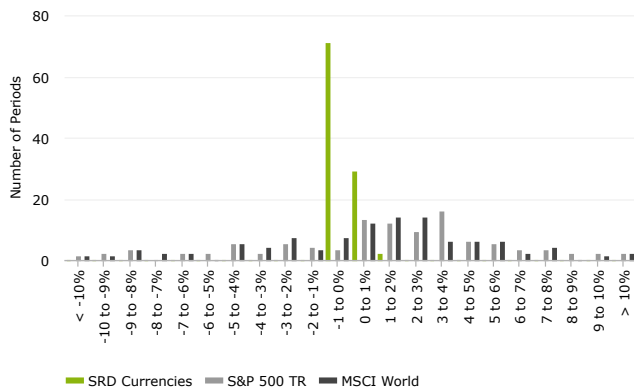


Monthly Performance

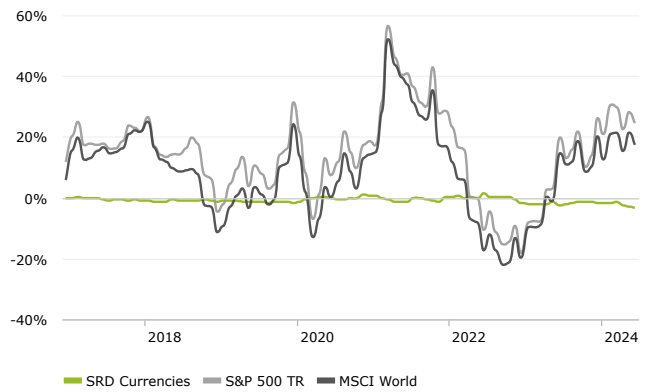
| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2024 | -0.23 | 0.00 | -0.62 | -0.88 | -0.41 | -0.26 | | | | | | | -2.38 |
| 2023 | -0.44 | 0.00 | -0.67 | -0.01 | 0.24 | 0.00 | 0.00 | 0.00 | 0.19 | -0.36 | -0.25 | -0.50 | -1.79 |
| 2022 | -0.15 | 0.16 | -0.66 | 0.00 | -0.66 | 1.41 | -0.45 | -0.41 | -0.22 | -0.47 | -0.24 | 0.01 | -1.68 |
| 2021 | -0.10 | -0.15 | 0.07 | -0.35 | -0.34 | -0.32 | 0.69 | -0.41 | -0.15 | -0.44 | 0.69 | 1.04 | 0.22 |
| 2020 | 0.10 | 0.61 | 0.39 | 0.41 | -0.28 | -0.43 | -0.61 | -0.30 | 0.32 | 0.03 | 0.98 | -0.49 | 0.72 |
| 2019 | -0.14 | -0.14 | -0.04 | -0.21 | -0.07 | -0.23 | -0.07 | -0.25 | 0.06 | 0.04 | -0.28 | -0.30 | -1.62 |
| 2018 | -0.33 | -0.13 | -0.04 | -0.20 | 0.14 | -0.21 | -0.21 | 0.08 | -0.25 | 0.17 | -0.22 | -0.14 | -1.33 |
| 2017 | -0.35 | 0.05 | 0.01 | -0.27 | -0.32 | 0.05 | -0.09 | -0.09 | -0.12 | -0.20 | 0.10 | 0.19 | -1.04 |
| 2016 | -0.18 | -0.26 | 0.32 | -0.21 | -0.20 | 0.48 | -0.04 | -0.27 | 0.02 | 0.01 | -0.12 | 0.49 | 0.04 |

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



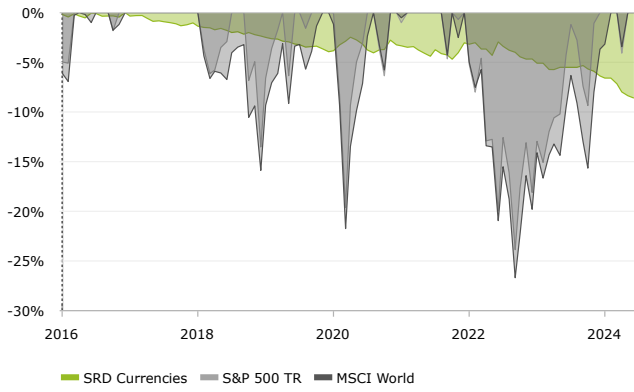
Drawdown Report

| No. | Depth (%) | Length (Months) | Recovery (Months) | Start date | End date |
|-----|-----------|-----------------|-------------------|------------|----------|
| 1 | -8.60% | 90 | 0 | 01/2017 | - |
| 2 | -0.53% | 5 | 7 | 01/2016 | 12/2016 |
| 3 | - | - | - | - | - |
| 4 | - | - | - | - | - |
| 5 | - | - | - | - | - |

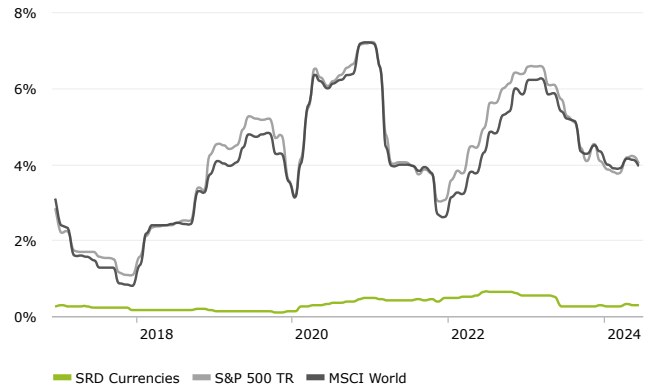
Return Report

| Period | Best | Worst | Average | Median | Last | Win |
|----------|--------|--------|---------|--------|--------|-----|
| 1 Month | 1.41% | -0.88% | -0.09% | -0.14% | -0.26% | 30 |
| 3 Months | 1.58% | -1.90% | -0.25% | -0.29% | -1.54% | 27 |
| 6 Months | 1.42% | -2.61% | -0.46% | -0.45% | -2.38% | 24 |
| 1 Year | 1.50% | -3.27% | -0.86% | -1.01% | -3.27% | 18 |
| 2 Years | 0.94% | -5.82% | -1.61% | -1.53% | -5.82% | 7 |
| 3 Years | 0.22% | -4.46% | -2.26% | -2.32% | -4.40% | 1 |
| 5 Years | -2.14% | -5.62% | -3.66% | -3.61% | -5.62% | 0 |

Drawdown



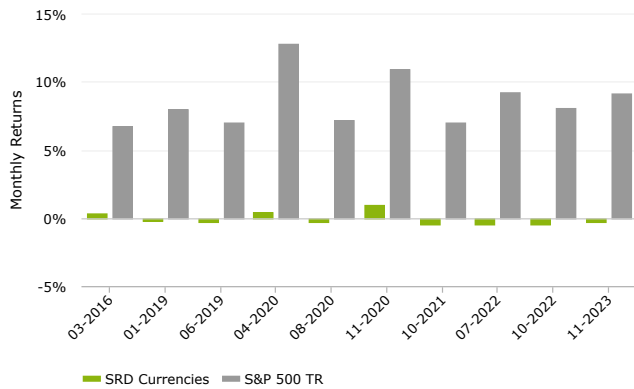
Volatility (12 Months Rolling)



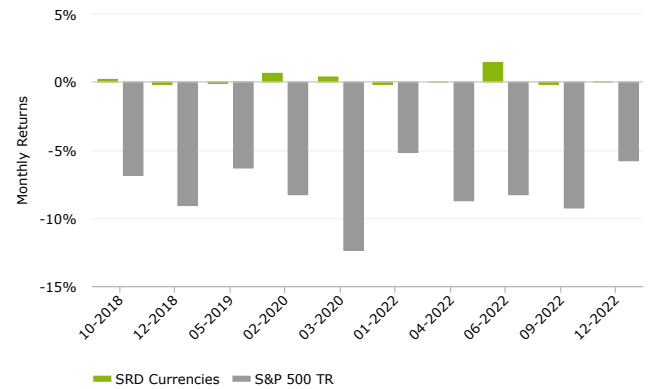
Time Window Analysis

| | 1 Month | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years |
|-----------------------|---------|----------|----------|--------|---------|---------|
| Annual Compounded Avg | -1.05% | -2.99% | -5.45% | -9.87% | -17.80% | -24.04% |
| % Positive | 30.39% | 27.00% | 24.74% | 18.68% | 7.59% | 1.49% |
| Avg. Pos. Period | 0.31% | 0.49% | 0.45% | 0.39% | 0.46% | 0.22% |
| Avg. Neg. Period | -0.28% | -0.53% | -0.76% | -1.15% | -1.78% | -2.30% |
| Sharpe Ratio | -0.84 | -1.40 | -2.18 | -3.43 | -4.98 | -7.56 |
| Sortino Ratio | -1.14 | -1.55 | -1.98 | -2.49 | -2.86 | -3.16 |
| Standard Deviation | 0.36% | 0.62% | 0.74% | 0.87% | 1.12% | 1.04% |
| Downside Deviation | 0.27% | 0.57% | 0.82% | 1.20% | 1.96% | 2.49% |

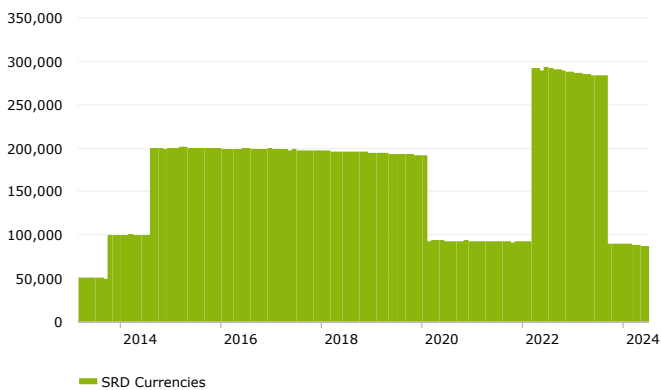
Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



AUM



Instruments





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

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