

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.

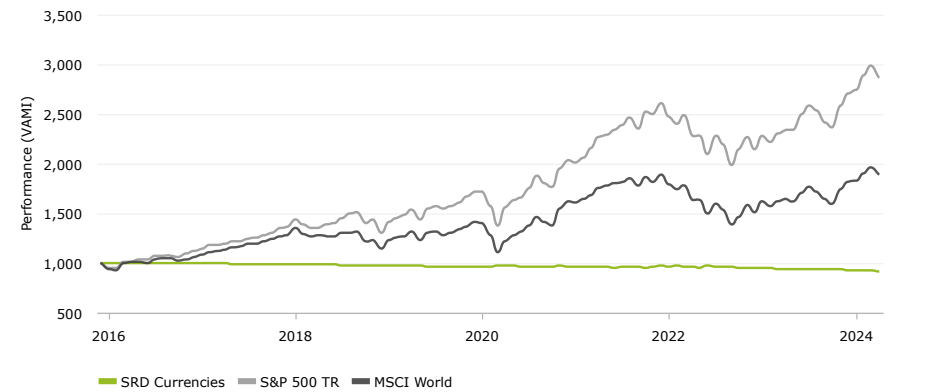
General Information

Company	Blake Capital Management, Inc.
Principal	Harold A. Blake III
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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

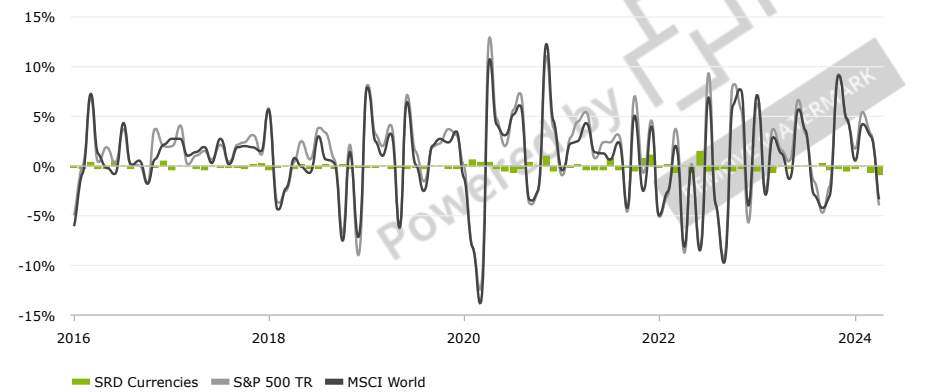
Performance (VAMI)



Statistics

Sharpe Ratio	-0.84
Sortino Ratio	-1.14
Sterling Ratio	-0.13
Standard Deviation Monthly	0.36%
Downside Deviation	0.27%
Correlation vs S&P 500	-0.18

Monthly Returns

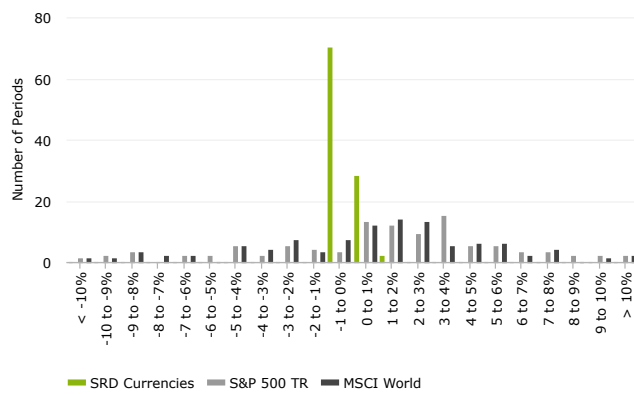


Monthly Performance

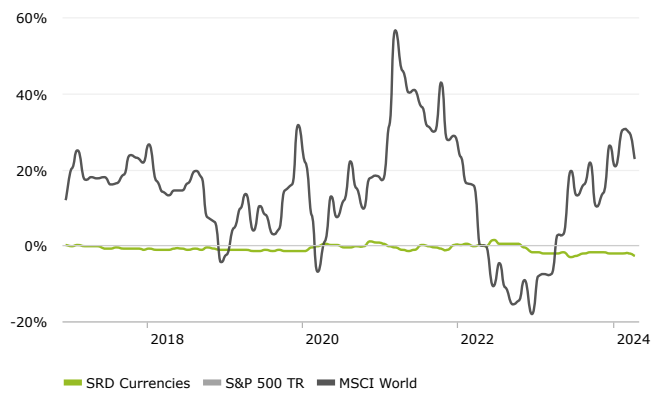
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-0.23	0.00	-0.62	-0.88									-1.72
2023	-0.44	0.00	-0.67	-0.01	-0.24	0.00	0.00	0.00	0.19	-0.36	-0.25	-0.50	-2.26
2022	-0.15	0.16	-0.66	0.00	-0.66	1.41	-0.45	-0.41	-0.22	-0.47	-0.24	0.01	-1.68
2021	-0.10	-0.15	0.07	-0.35	-0.34	-0.32	0.69	-0.41	-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



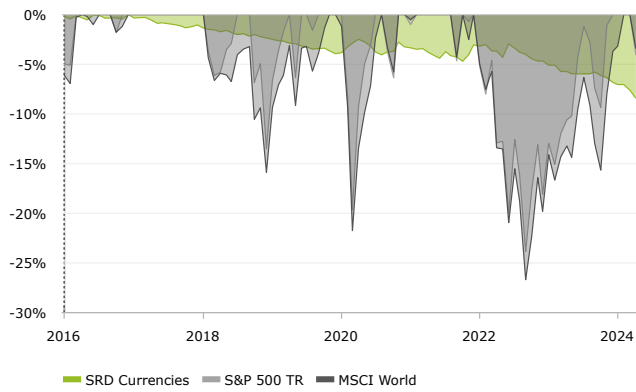
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-8.43%	88	0	01/2017	-
2	-0.53%	5	7	01/2016	12/2016
3	-	-	-	-	-
4	-	-	-	-	-
5	-	-	-	-	-

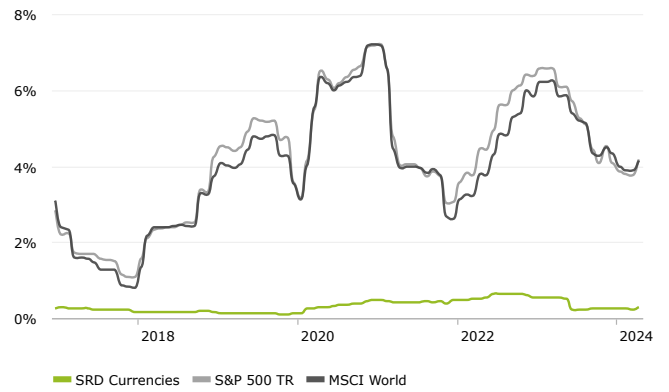
Return Report

Period	Best	Worst	Average	Median	Last	Win
1 Month	1.41%	-0.88%	-0.09%	-0.14%	-0.88%	30
3 Months	1.58%	-1.49%	-0.24%	-0.29%	-1.49%	25
6 Months	1.42%	-2.46%	-0.45%	-0.49%	-2.46%	23
1 Year	1.50%	-3.10%	-0.87%	-0.98%	-2.86%	19
2 Years	0.94%	-4.94%	-1.60%	-1.61%	-4.94%	7.
3 Years	0.22%	-4.85%	-2.28%	-2.32%	-4.85%	1.
5 Years	-2.14%	-5.72%	-3.70%	-3.65%	-5.72%	0.

Drawdown



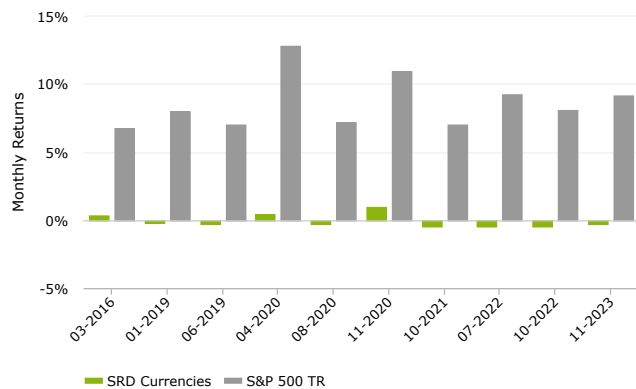
Volatility (12 Months Rolling)



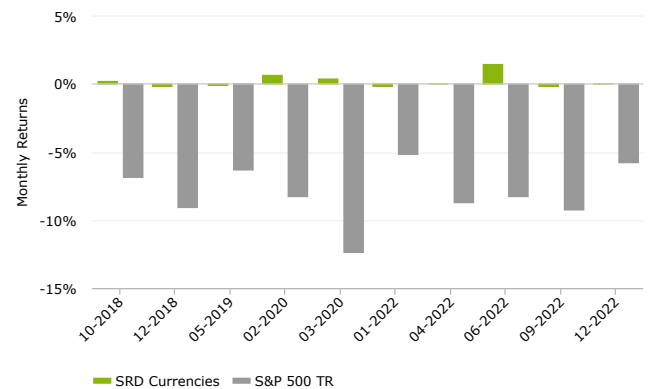
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	-1.05%	-2.81%	-5.30%	-10.00%	-17.63%	-24.22%
% Positive	30.00%	25.51%	23.16%	19.10%	7.79%	1.54%
Avg. Pos. Period	0.31%	0.51%	0.47%	0.39%	0.46%	0.22%
Avg. Neg. Period	-0.28%	-0.50%	-0.73%	-1.17%	-1.77%	-2.32%
Sharpe Ratio	-0.84	-1.39	-2.27	-3.40	-5.24	-7.56
Sortino Ratio	-1.14	-1.57	-2.05	-2.48	-2.91	-3.16
Standard Deviation	0.36%	0.59%	0.69%	0.89%	1.06%	1.04%
Downside Deviation	0.27%	0.52%	0.77%	1.22%	1.91%	2.51%

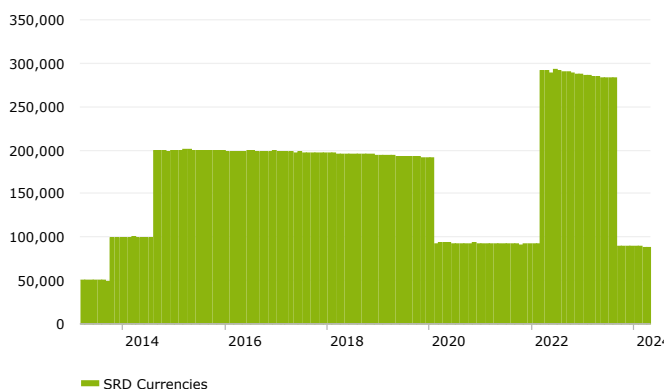
Up Capture vs. S&P 500 TR



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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