

Anderson Creek Trading

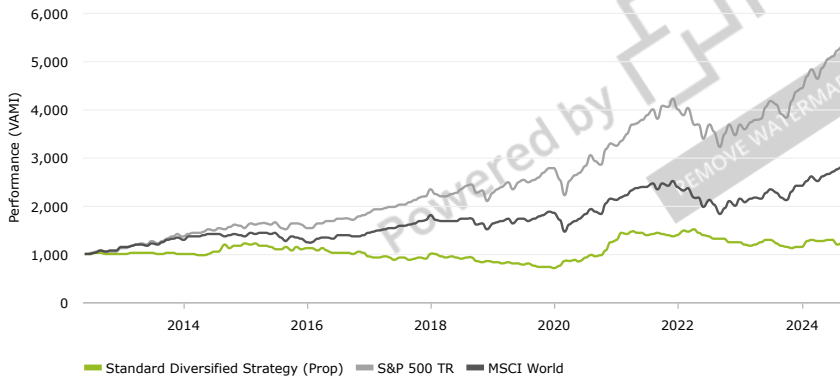
Standard Diversified Strategy (Prop) Prop.

September 2024

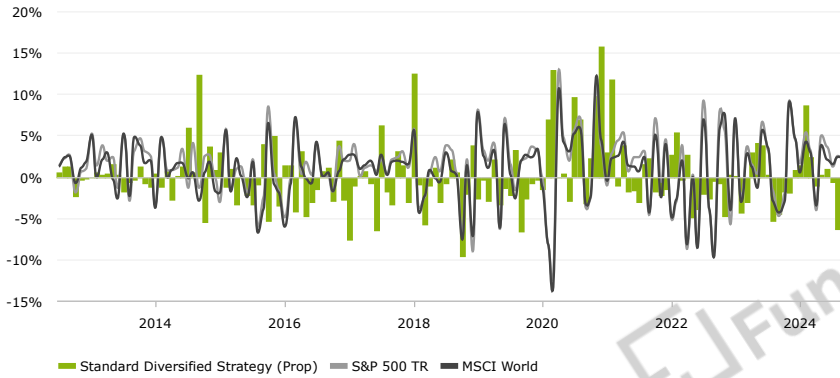
Investment Strategy

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



Company Information

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

Fund Information

Inception Date	Jul 2012
Minimum Investment	250,000 USD
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	None

Statistics

Sharpe Ratio	0.19
Sortino Ratio	0.22
Sterling Ratio	-0.24
Standard Deviation Monthly	4.00%
Downside Deviation	2.27%
Correlation vs S&P 500	0.01

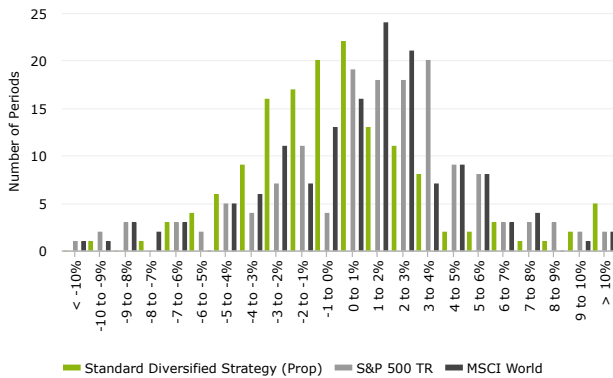
Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.48	8.70	2.39	-1.05	0.30	0.98	-0.61	-6.33	2.87				8.41
2023	0.11	-4.26	-3.04	2.93	4.11	3.82	0.35	-5.33	-4.38	-1.76	-1.78	0.84	-8.61
2022	2.67	5.38	-0.35	2.69	-4.83	-3.81	-1.97	-2.55	-0.44	-0.67	-4.71	0.34	-8.45
2021	2.98	11.82	-0.98	3.87	-1.70	-1.50	-2.92	1.58	2.34	-1.77	-2.17	-1.45	9.61
2020	-1.46	7.04	12.93	-0.06	0.43	-2.87	9.61	6.96	-3.06	2.24	9.88	15.83	71.74
2019	-2.55	-0.35	-2.78	2.09	-3.29	-1.24	-2.14	3.30	-6.55	-2.49	-0.66	-0.25	-15.97
2018	12.57	-0.87	-5.65	-1.04	1.14	-2.98	-0.70	2.10	0.60	-9.54	-2.02	3.86	-4.01
2017	-7.48	-0.97	0.12	0.74	-0.68	-6.47	6.23	-1.76	-3.24	3.10	1.39	-2.96	-12.07
2016	1.36	1.45	-4.15	3.10	-4.74	-3.04	-1.37	0.67	1.17	-2.78	4.36	-2.66	-6.89
2015	2.99	-1.09	1.01	-3.32	-0.01	-2.12	-3.26	-0.83	3.96	-5.24	5.02	-3.42	-6.67
2014	0.48	-1.16	0.76	-2.70	0.14	1.31	6.04	0.50	12.32	-5.34	3.75	0.89	17.16
2013	0.07	0.50	0.25	0.36	1.50	0.33	-1.73	-0.63	-0.23	1.33	-0.67	-1.10	-0.07
2012							0.64	1.28	1.29	-2.23	-0.33	-0.17	0.44

Returns are based on proforma adjustments to a proprietary account to reflect fees. Client accounts will be traded in like fashion.

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



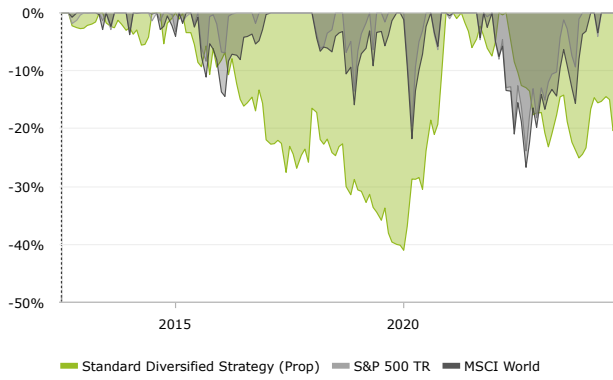
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-41.03%	60	11	02/2015	12/2020
2	-25.06%	19	0	05/2022	-
3	-7.46%	8	2	05/2021	02/2022
4	-5.57%	10	3	07/2013	07/2014
5	-5.34%	1	3	10/2014	01/2015

Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	15.83%	-9.54%	0.22%	-0.23%	2.87%	47.62%
3 Months	33.38%	-11.07%	0.71%	-0.98%	-4.23%	44.14%
6 Months	50.74%	-14.16%	1.63%	-1.20%	-4.02%	43.66%
1 Year	87.49%	-21.09%	3.52%	-2.26%	5.48%	42.65%
2 Years	96.12%	-29.39%	8.01%	-7.20%	-5.91%	43.55%
3 Years	81.69%	-30.79%	11.30%	0.55%	-14.11%	50.00%
5 Years	65.26%	-41.03%	13.03%	17.31%	64.96%	53.41%

Drawdown



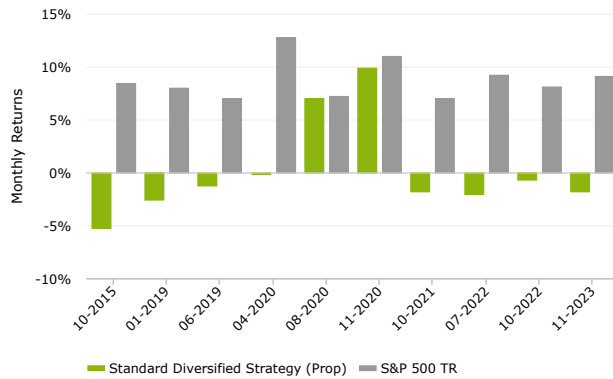
Volatility (12 Months Rolling)



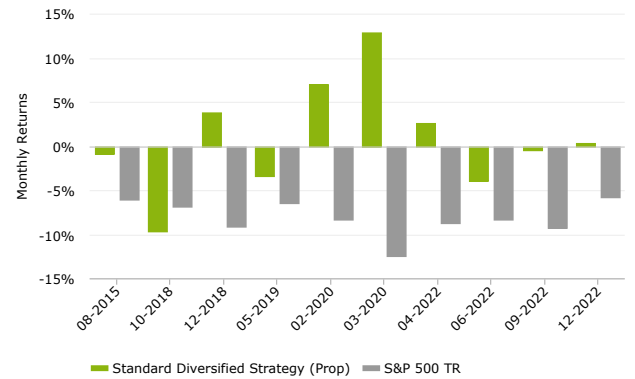
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	1.75%	5.28%	11.81%	22.19%	58.08%	116.45%
% Positive	47.62%	44.14%	43.66%	42.65%	43.55%	50.00%
Avg. Pos. Period	3.19%	6.83%	11.63%	20.50%	36.39%	38.24%
Avg. Neg. Period	-2.48%	-4.13%	-6.12%	-9.11%	-13.88%	-15.65%
Sharpe Ratio	0.19	0.32	0.45	0.56	0.84	1.16
Sortino Ratio	0.22	0.40	0.60	0.73	1.19	1.84
Standard Deviation	4.00%	7.75%	12.63%	21.59%	32.99%	33.75%
Downside Deviation	2.27%	3.74%	5.42%	7.96%	11.28%	12.54%

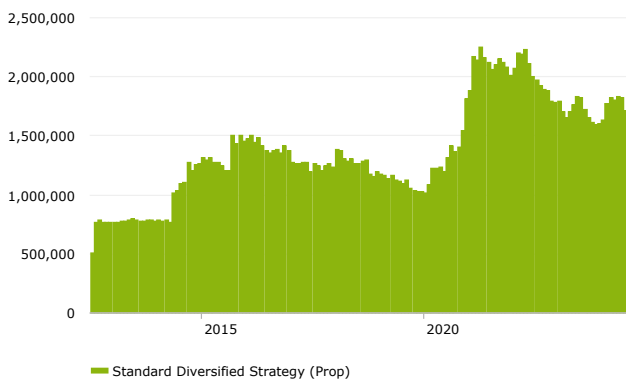
Up Capture vs. S&P 500 TR



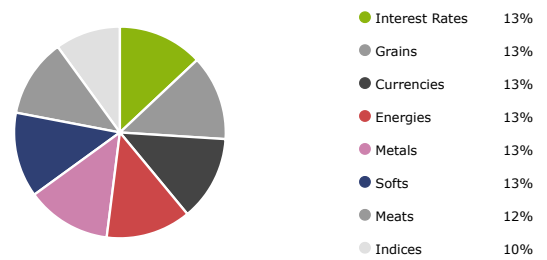
Down Capture vs. S&P 500 TR



AUM



Instruments





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

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS