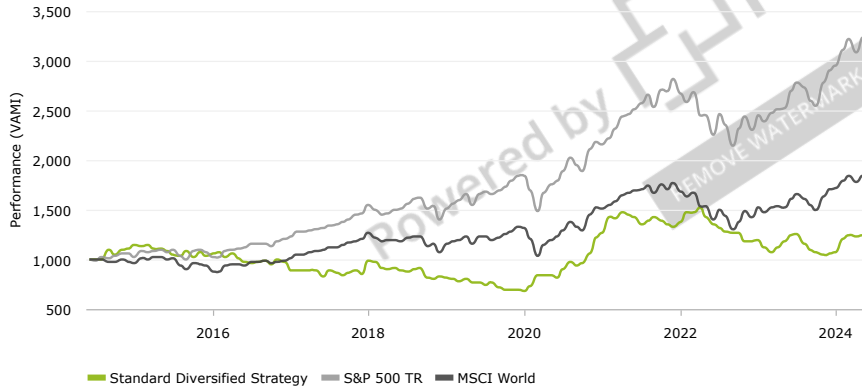


### Investment Strategy

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: Turnkey Trading Partners  
 Compiled by:

### 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

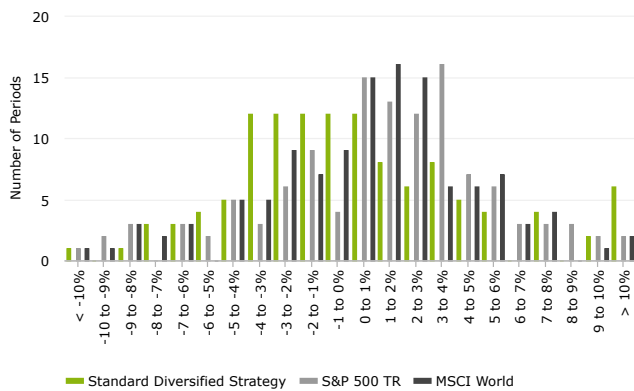
Sharpe Ratio	0.22
Sortino Ratio	0.24
Sterling Ratio	-0.16
Standard Deviation Monthly	4.81%
Downside Deviation	2.77%
Correlation vs S&P 500	0.03

# Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	2.14	12.18	3.28	-1.11	0.35	1.08							18.70
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



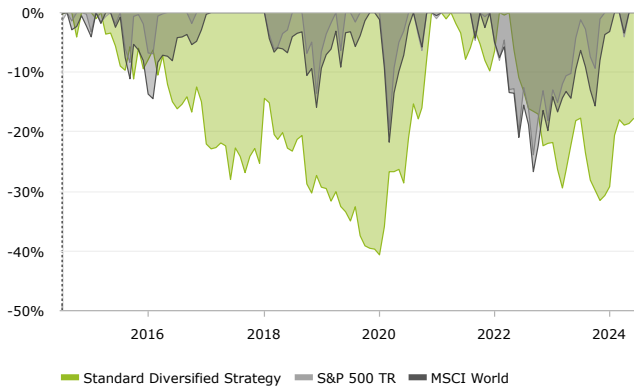
## Drawdown Report

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%	0.30%	-0.48%	1.08%
3 Months	34.76%	-14.71%	0.96%	-1.07%	0.31%
6 Months	52.82%	-17.15%	1.74%	-2.45%	18.70%
1 Year	94.12%	-26.91%	3.22%	-6.10%	0.50%
2 Years	102.40%	-30.67%	8.21%	-9.21%	-7.64%
3 Years	89.79%	-30.93%	15.09%	-5.07%	-11.92%
5 Years	69.93%	-40.53%	22.07%	32.70%	64.09%

## Drawdown



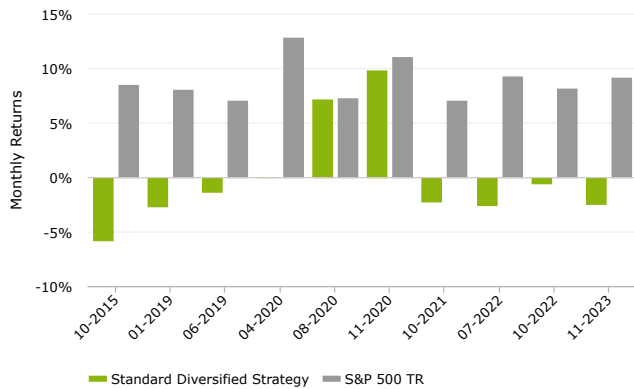
## Volatility (12 Months Rolling)



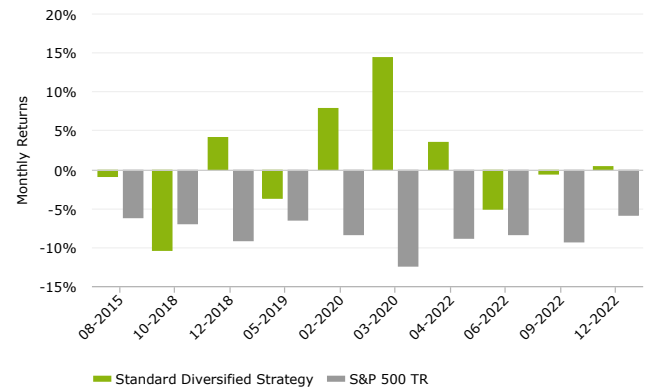
## Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	2.28%	6.82%	9.80%	9.49%	35.14%	179.29%
% Positive	45.83%	44.07%	43.48%	38.53%	29.90%	47.06%
Avg. Pos. Period	4.25%	8.87%	14.26%	25.92%	61.24%	51.89%
Avg. Neg. Period	-3.09%	-5.28%	-7.90%	-11.01%	-14.41%	-17.61%
Sharpe Ratio	0.22	0.36	0.41	0.44	0.73	1.34
Sortino Ratio	0.24	0.40	0.40	0.27	0.66	2.25
Standard Deviation	4.81%	9.32%	14.77%	25.21%	39.20%	38.95%
Downside Deviation	2.77%	4.74%	6.79%	9.70%	13.25%	13.76%

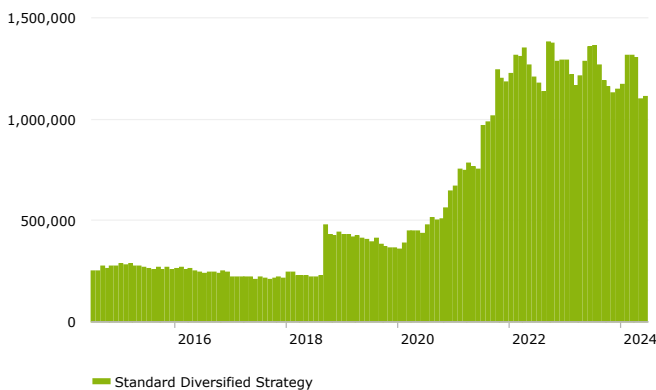
## Up Capture vs. S&P 500 TR



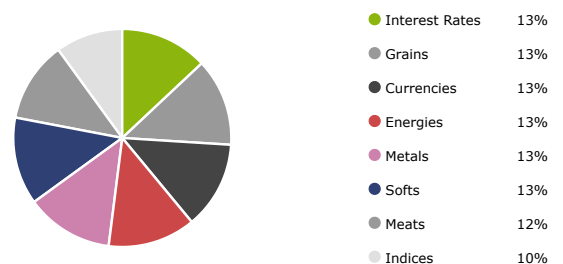
## Down Capture vs. S&P 500 TR



## AUM



## Instruments





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

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PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS