

**Anderson Creek Trading LLC / Standard Diversified Strategy**  
Accepting New Investors: Yes

**Systematic / Trend Following / Diversified**

**Performance Since January 2019**

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
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%
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%
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%
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%
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%
2024	2.14%	12.18%	3.28%	-1.11%	0.35%	1.08%	-0.66%	-6.97%	3.20%			

	2019	2020	2021	2022	2023	2024 YTD
ROR	-17.03%	76.74%	8.67%	-10.53%	-11.20%	13.21%
Max DD	-17.03%	-3.11%	-9.79%	-22.34%	-16.79%	-7.58%

**The Notes Below Are An Integral Part of this Report | Track Record Compiled By: Turnkey Trading Partners**

**Program Description:** Anderson Creek Trading is a systematic futures investment manager. ACT trades both the long and short side of futures markets in foreign currencies, grains, soft commodities, energy, metals, meats, interest rates, and equity indexes. The Standard Diversified Strategy is medium to long-term oriented. Trading decisions are not constrained by economic views or forecasts. Objectives include long-term returns which are uncorrelated to stocks, bonds, and long only commodity exposure.

**Investment Information**

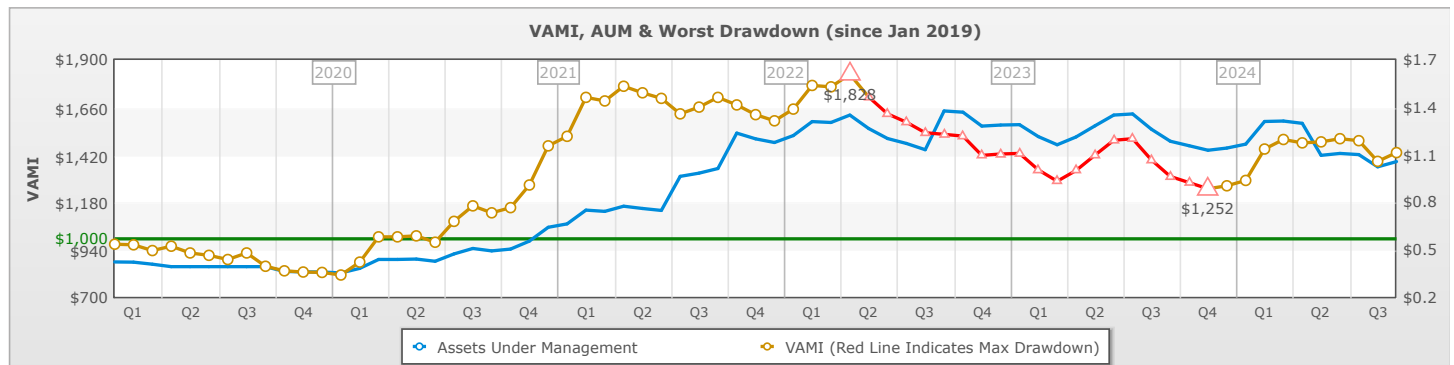
Program Start Date	Jul-2014
Minimum Investment	250,000
Management Fee	2.00%
Incentive Fee	20.00%
Margin	11%
Round Turns per Million	750
Currency	US Dollar
NFA No:	#0473128

**Trading Strategy**

- 95% Systematic
- 5% Discretionary



**Market Segment**



**Program Statistics**

Peak-to-Valley Drawdown (1) (Apr 2022 - Nov 2023)	-31.52%
Worst Monthly Return (Sep 2019)	-7.20%
Current Losing Streak	-21.52%
Average Monthly Return	0.65%

**Annualized Statistics**

Annualized Compounded ROR (2)	6.46%
Standard Deviation	17.81%
Sharpe Ratio (4)	0.38
36 Month Calmar Ratio (3)	-0.18

**PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. TRADING FUTURES AND OPTIONS INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. THERE ARE NO GUARANTEES OF PROFIT. PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION TO INVEST SOLELY ON THE PAST PERFORMANCE PRESENTED HEREIN.**

**Time Window Analysis**

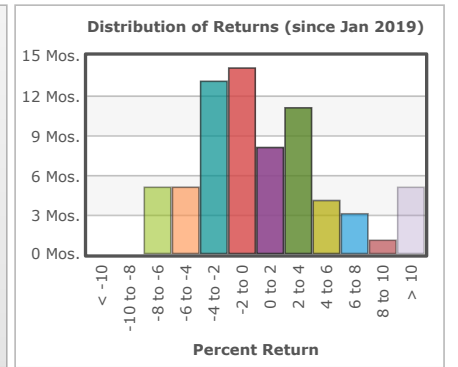
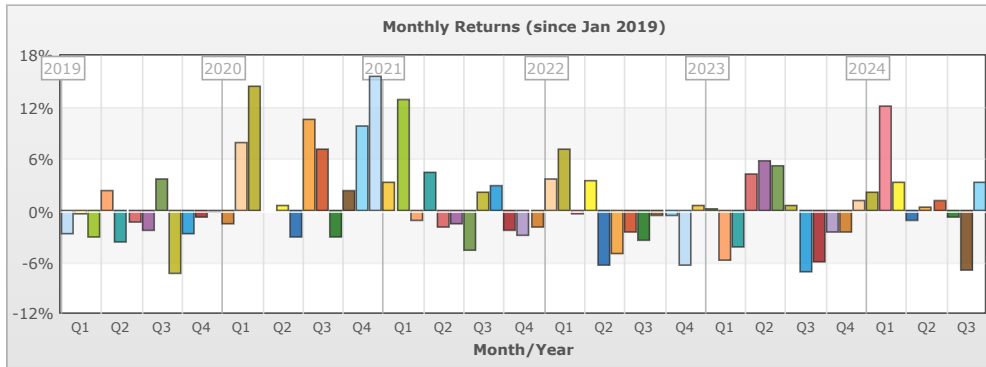
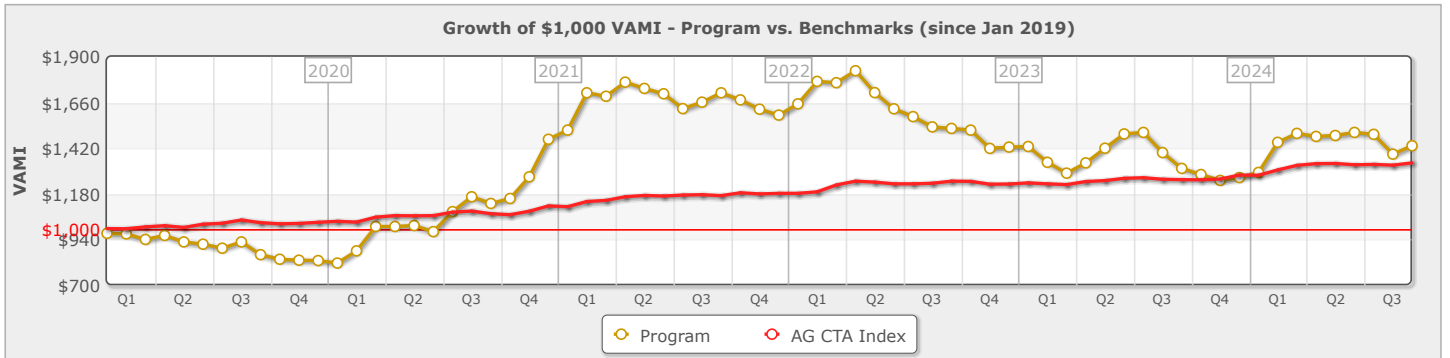
Length	Best	Average	Worst
1 mo	15.5%	0.6%	-7.2%
3 mo	34.8%	2.3%	-14.7%
6 mo	52.8%	5.4%	-17.2%
12 mo	94.1%	12.8%	-26.9%
18 mo	111%	22.3%	-29.8%
24 mo	102.4%	29.9%	-24%
36 mo	89.8%	35.9%	-16.4%

**Historical Drawdown and Recoveries\*\*\***

Start	Depth	Length	Recovery	End
May-22	-31.52%	19 mo	10 mo	n/a
Jan-19	-18.34%	13 mo	2 mo	Mar-20
May-21	-9.79%	8 mo	2 mo	Feb-22
Jun-20	-3.11%	1 mo	1 mo	Jul-20
Sep-20	-2.98%	1 mo	2 mo	Nov-20
Mar-21	-1.05%	1 mo	1 mo	Apr-21

**Comparisons**

	Program	AG CTA Index
Annualized Compound ROR	6.46%	5.27%
Cumulative Return	43.34%	34.32%
Cumulative VAMI (5)	1433	1343
Largest Monthly Gain	15.51%	2.99%
Largest Monthly Loss	-7.20%	-1.42%
Correlation	-	0.663
Last 12 Months	9.12%	7.04%
Last 36 Months	-16.24%	14.76%



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**+ NOTES:**

\*\* The drawdown begins in the month listed as start. The length in months of the drawdown is listed under length. The recovery begins in the following month, and the length of the recovery period is listed under recovery. The date listed as end is the month that the program recovered from the drawdown.

Please note that the monthly performance numbers, ROR and Drawdowns are based on end of month values and are not reflective of intramonth volatility.

**Statistical Notes**

1. Peak to Valley Drawdown ("Maximum Drawdown") is the worst drawdown % loss over the period of 2019-01-31 to 2024-09-30
2. The Annualized Compounded ROR is the average return of an investment over a number of years. It smoothes out returns by assuming constant growth.
3. Calmar Ratio Uses last 36 months of Data

**ROR = Rate of Return**

**AG CTA Index:** The Autumn Gold CTA Index is a Non-Investable Index comprised of the client performance of all CTA programs included in the AG database and does not represent the complete universe of CTAs. CTA programs with proprietary performance are not included. Monthly numbers are updated until 45 days after the end of the month. Investors should note that it is not possible to invest in this index.

This report has been prepared from information provided by the Trader and is believed to be reliable. This report should be read in conjunction with the Trader's Disclosure Document.

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