CTA Mix +
S&P500TR
BLEND

	Jan	Feb	Mar	Apr	May	June	Jul	Aug	Sept	Oct	Nov	Dec	Total
2005					3.04%	1.39%	0.38%	0.18%	0.23%	-1.43%	5.45%	0.91%	10.44%
2006	3.52%	-1.47%	3.55%	5.83%	-0.47%	-2.19%	-1.40%	0.73%	-0.20%	3.27%	1.53%	1.18%	14.43%
2007	0.99%	-2.49%	-0.72%	3.84%	1.46%	0.87%	-1.17%	-2.09%	4.44%	3.69%	-1.81%	1.88%	8.94%
2008	2.60%	6.26%	-1.29%	2.06%	0.62%	-0.65%	-5.23%	1.87%	0.54%	-0.71%	-0.62%	1.61%	6.85%
2009	-2.55%	-5.24%	2.31%	3.64%	4.74%	-0.12%	4.77%	1.24%	1.95%	-2.05%	5.04%	-0.76%	13.10%
2010	-2.96%	2.20%	5.51%	1.70%	-7.02%	-2.43%	1.75%	0.13%	6.61%	5.05%	-2.32%	7.36%	15.51%
2011	1.21%	2.56%	-1.52%	2.98%	-3.56%	-3.50%	1.20%	-3.81%	-1.49%	1.86%	1.61%	0.51%	-2.27%
2012	1.83%	1.17%	0.75%	0.52%	-1.86%	-0.33%	3.73%	-0.37%	-0.10%	-2.81%	0.59%	0.78%	3.82%
2013	2.93%	-0.25%	2.13%	2.73%	1.27%	-0.59%	2.00%	-1.87%	2.13%	3.64%	1.62%	1.95%	19.02%
2014	-0.28%	3.16%	0.78%	0.46%	2.20%	1.94%	0.89%	3.96%	1.35%	2.59%	3.72%	1.18%	24.18%
2015	0.54%	3.71%	-0.29%	-0.37%	-0.85%	-2.23%	2.47%	-0.63%	-0.57%	2.06%	1.99%	-0.74%	5.04%
2016	-1.33%	2.05%	1.34%	-0.27%	0.09%	2.46%	3.27%	-1.59%	0.74%	-2.64%	2.92%	0.35%	7.43%
2017	0.46%	2.07%	-1.20%	1.19%	0.29%	-1.38%	1.29%	1.44%	-1.18%	3.45%	1.59%	0.81%	9.07%
2018	5.17%	-5.61%	-0.21%	-0.06%	0.35%	-0.93%	0.45%	3.49%	-1.01%	-4.33%	-0.12%	-0.75%	-3.95%
2019	1.07%	1.81%	1.07%	2.53%	-2.50%	3.89%	1.02%	2.78%	0.54%	0.28%	2.77%	2.44%	19.04%
2020	0.63%	-2.66%	-0.22%	6.16%	1.67%	0.70%	4.59%	3.05%	-2.87%	0.26%	5.86%	2.98%	21.53%
2021	-0.43%	4.55%	2.77%	4.17%	0.57%	0.16%	2.30%	0.70%	-0.56%	4.79%	-2.18%	2.87%	21.26%
2022	-0.67%	0.22%	5.30%	-1.75%	-0.66%	-2.86%	2.79%	-0.84%	-0.89%	3.41%	1.05%	-2.93%	1.85%
2023	2.67%	-1.10%	0.49%	1.61%	1.00%	3.34%	0.94%	-1.64%	-0.91%	-0.54%	2.70%	3.71%	12.77%
2024	-0.15%	3.06%	2.69%										