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# ABC GLOBAL COMMODITIES CORP



This does not represent actual trading and is for illustrative purposes only

March 2022

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# Risk Disclosure



THE RISK OF LOSS IN TRADING COMMODITIES CAN BE SUBSTANTIAL. YOU SHOULD THEREFORE CAREFULLY CONSIDER WHETHER SUCH TRADING IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. THE HIGH DEGREE OF LEVERAGE THAT IS OFTEN OBTAINABLE IN COMMODITY TRADING CAN WORK AGAINST YOU AS WELL AS FOR YOU. THE USE OF LEVERAGE CAN LEAD TO LARGE LOSSES AS WELL AS GAINS.

IN SOME CASES, MANAGED COMMODITY ACCOUNTS ARE SUBJECT TO SUBSTANTIAL CHARGES FOR MANAGEMENT AND ADVISORY FEES. IT MAY BE NECESSARY FOR THOSE ACCOUNTS THAT ARE SUBJECT TO THESE CHARGES TO MAKE SUBSTANTIAL TRADING PROFITS TO AVOID DEPLETION OR EXHAUSTION OF THEIR ASSETS. THE DISCLOSURE DOCUMENT CONTAINS A COMPLETE DESCRIPTION OF THE PRINCIPAL RISK FACTORS AND EACH FEE TO BE CHARGED TO YOUR ACCOUNT BY THE COMMODITY TRADING ADVISOR ("CTA").

THE REGULATIONS OF THE COMMODITY FUTURES TRADING COMMISSION ("CFTC") REQUIRE THAT PROSPECTIVE CUSTOMERS OF A CTA RECEIVE A DISCLOSURE DOCUMENT WHEN THEY ARE SOLICITED TO ENTER INTO AN AGREEMENT WHEREBY THE CTA WILL DIRECT OR GUIDE THE CLIENT'S COMMODITY INTEREST TRADING AND THAT CERTAIN RISK FACTORS BE HIGHLIGHTED. THIS BRIEF STATEMENT CANNOT DISCLOSE ALL OF THE RISKS AND OTHER SIGNIFICANT ASPECTS OF THE COMMODITY MARKETS. THEREFORE, YOU SHOULD PROCEED DIRECTLY TO THE DISCLOSURE DOCUMENT AND STUDY IT CAREFULLY TO DETERMINE WHETHER SUCH TRADING IS APPROPRIATE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. YOU MAY ALSO REQUEST DELIVERY OF A HARD COPY OF THE DISCLOSURE DOCUMENT, WHICH WILL ALSO BE PROVIDED TO YOU AT NO ADDITIONAL COST. THE CFTC HAS NOT PASSED UPON THE MERITS OF PARTICIPATING IN ANY OF THESE TRADING PROGRAMS NOR ON THE ADEQUACY OR ACCURACY OF ANY OF THESE DISCLOSURE DOCUMENTS.

OTHER DISCLOSURE STATEMENTS ARE REQUIRED TO BE PROVIDED YOU BEFORE A COMMODITY ACCOUNT MAY BE OPENED FOR YOU. ADDITIONAL DISCLOSURE REQUIRED FOR ADMINISTRATIVE FEES. A COMPLETE DISCUSSION OF FEES AND CHARGES ARE REPORTED IN THE CTA'S DISCLOSURE DOCUMENT.

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**FUTURES AND OPTIONS TRADING INVOLVE SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS.**

# ABC Global Commodities Corp



- ABC Global Commodities Corp. This is for illustrative purposes only and does not represent the actual trading performance of any manager.
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# Benefits of Managed Futures



A well-balanced managed futures portfolio can provide a diversified global investment opportunity for investors. The main benefits include:

## Reduced Volatility

The opportunity to reduce the volatility risk of a portfolio.

## Enhanced Return

The opportunity to enhance a portfolio's returns.

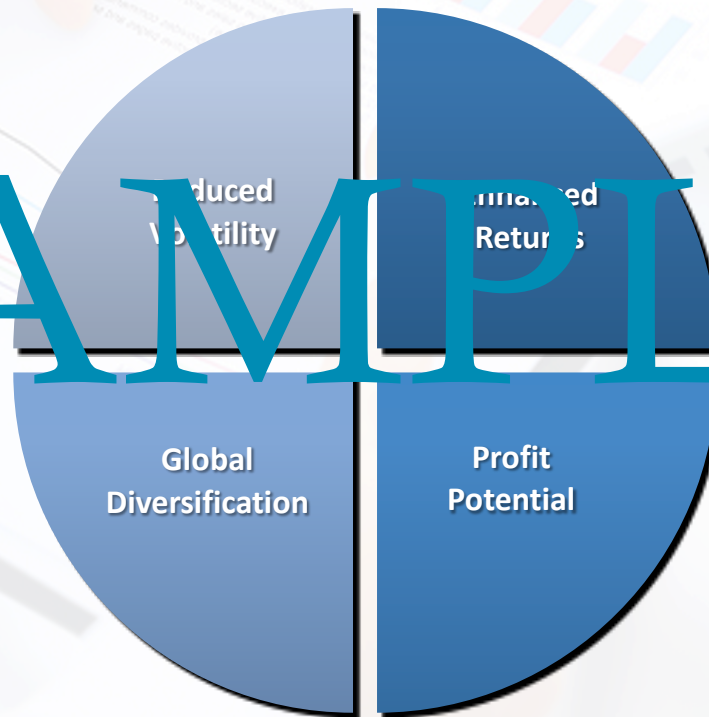
## Global Diversification

The opportunity to participate in global markets.

## Profit Potential

The opportunity to profit in both rising and falling markets.

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The addition of managed futures to a client's portfolio does not mean that a portfolio will be profitable or that it will not experience substantial losses and that the studies conducted in the past may not be indicative of current time periods or of the performance of any individual CTA.

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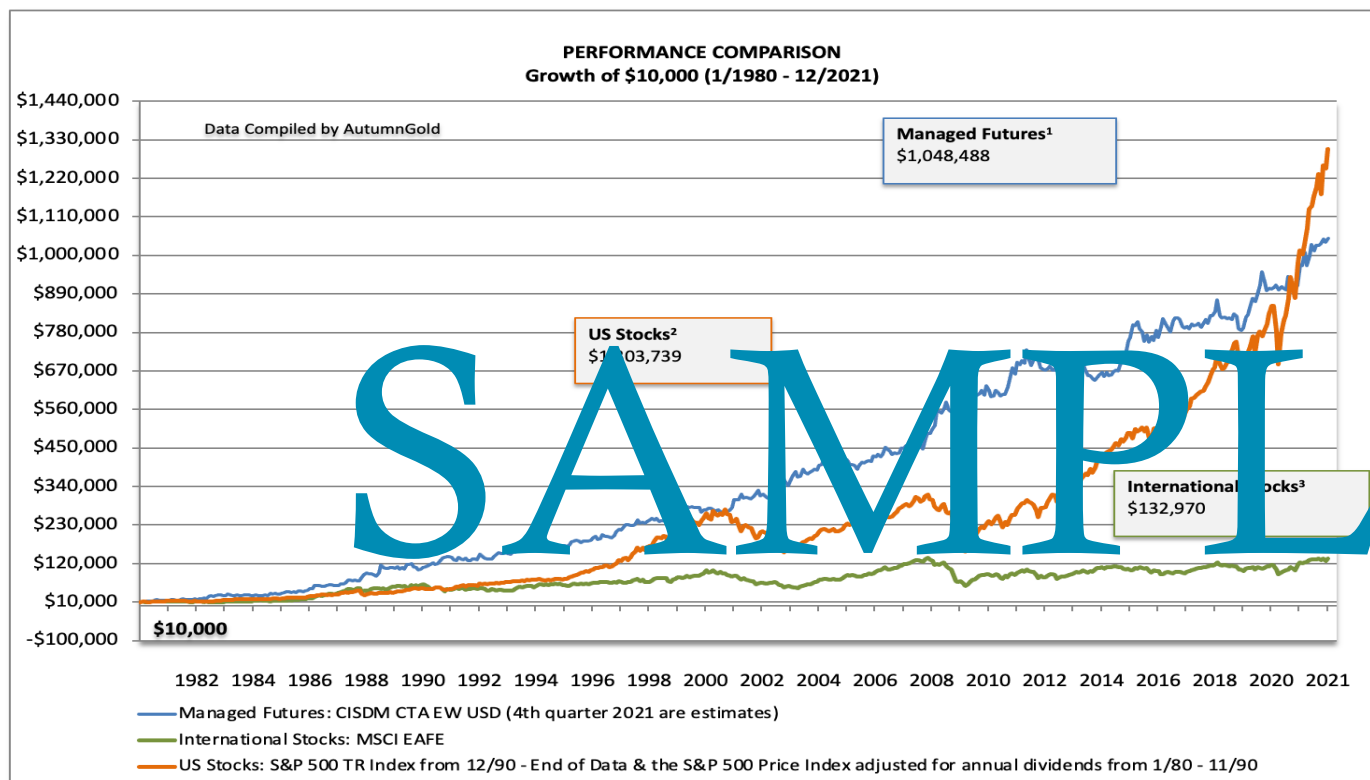
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# Performance Comparisons



## Managed Futures vs. U.S. Stocks vs. International Stocks



The Chart represents the Growth of \$10,000 invested in Managed Futures, US Stocks and International Stocks from January 1980 to December 2021.

It is not possible to directly invest in these indices and their returns do not reflect the fees and expenses inherent in investing in a vehicle designed to replicate a particular index.

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1. Managed Futures: The CISDM Equal Weighted CTA Index is an equal weighted index of CTAs maintained by The Center for International Securities and Derivatives Markets at the University of Massachusetts Amherst. It reflects the average performance of Commodity Trading Advisors reporting to the CISDM Hedge Fund/CTA Database. Each CTA must have at least \$500,000 under management and at least a 12-month track record.
2. International Stocks: The MSCI EAFE Index (Europe, Australasia, Far East) is a free float-adjusted market capitalization index that is designed to measure the equity market performance of developed markets, excluding the US & Canada. The MSCI EAFE Index consists of the following 22 developed market country indices: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, and the United Kingdom. As of May 30, 2011.
3. U.S. Stocks: The S&P 500 indices are designed to reflect all sectors of the U.S. equity markets. The S&P 500 includes 500 blue chip, large cap stocks, which together represent about 75% of the total U.S. equities market. Companies eligible for addition to the S&P 500 have market capitalization of at least US\$3.5 billion. The TR Index accounts for the reinvestment of dividends.

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# Correlation of Asset Classes



## Correlation of Asset Classes from December 1990 – March 2022

Data Provided by AutumnGold.com

Data from Dec 1990 – Mar 2022	S&P 500 TR Index	Bond Index	AG CTA Index
S&P 500 TR Index	1.00	0.06	0.02
Bond Index	0.06	1.00	0.24
AG CTA Index	0.02	0.24	1.00

- The S&P 500 TR Index is designed to reflect all sectors of the U.S. equity markets and includes 500 blue chip, large cap stocks, which together represent about 75% of the total U.S. equities market. The TR Index accounts for the reinvestment of dividends.
- The Barclay's US Aggregate Bond Index is a broad-based benchmark that measures the investment grade, U.S. dollar-denominated, fixed-rate taxable bond market, including Treasuries, government-related and corporate securities, MBS, ABS, and CMBS.
- Managed Futures are represented by the Autumn Gold CTA Index. The Autumn Gold CTA Index is comprised of the client performance of all CTA programs included in the AG database and does not represent the complete universe of CTAs.

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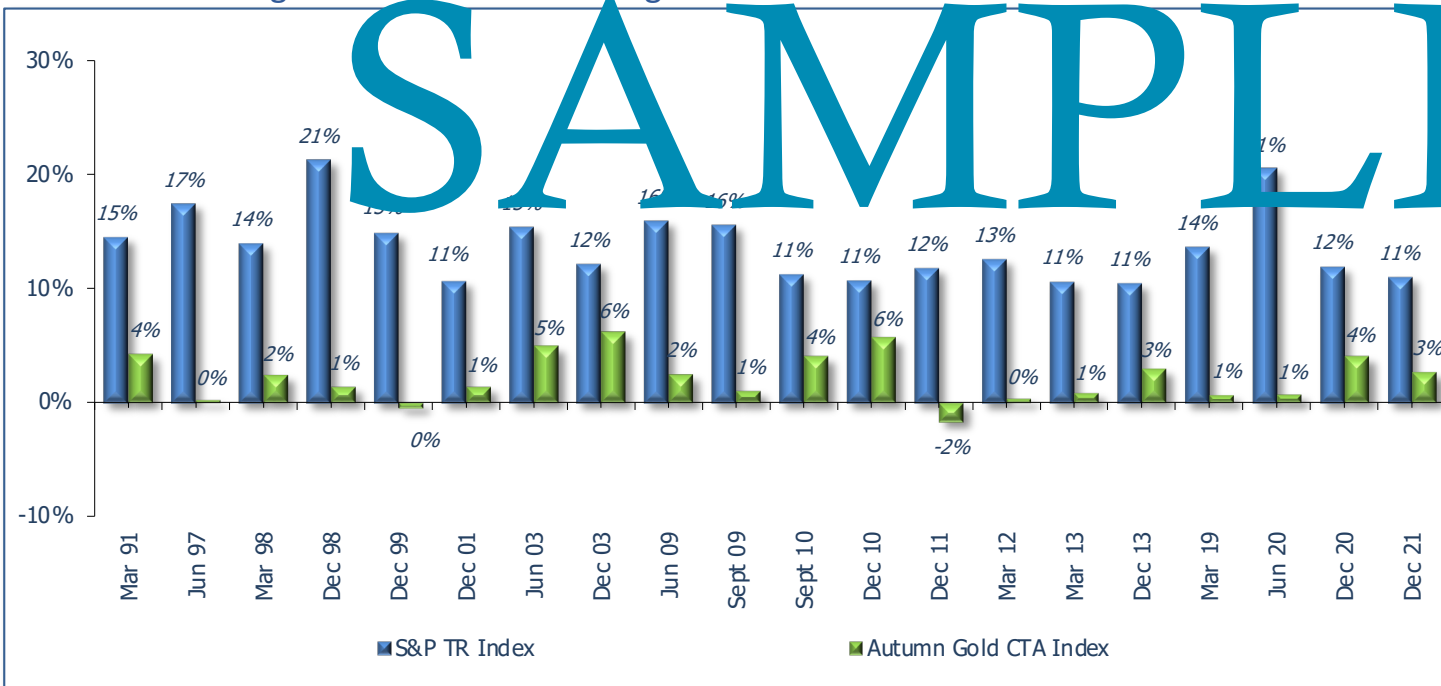
# Benefits of Managed Futures



## Return Comparisons During Gaining Periods in the Stock Market

The chart below demonstrates how the Autumn Gold CTA Index\* performed during periods when the S&P 500 TR Index experienced quarterly gains greater than 10%. The Autumn Gold CTA Index reflects the average performance of Commodity Trading Advisors (CTAs) reporting to the Autumn Gold Database. The chart demonstrates that the Autumn Gold CTA index produced gains or minimal losses during periods when the S&P 500 TR Index incurred quarterly gains in excess of 10%. In every instance, when the S&P 500 TR Index incurred these gains, the Autumn Gold CTA index produced positive return or losses less than 2%.

CTA Return during Periods when the S&P gained more than 10% in a Quarter. Jan 1990 – Mar 2022



\* The Autumn Gold CTA Index is 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.

Compiled by AutumnGold.com

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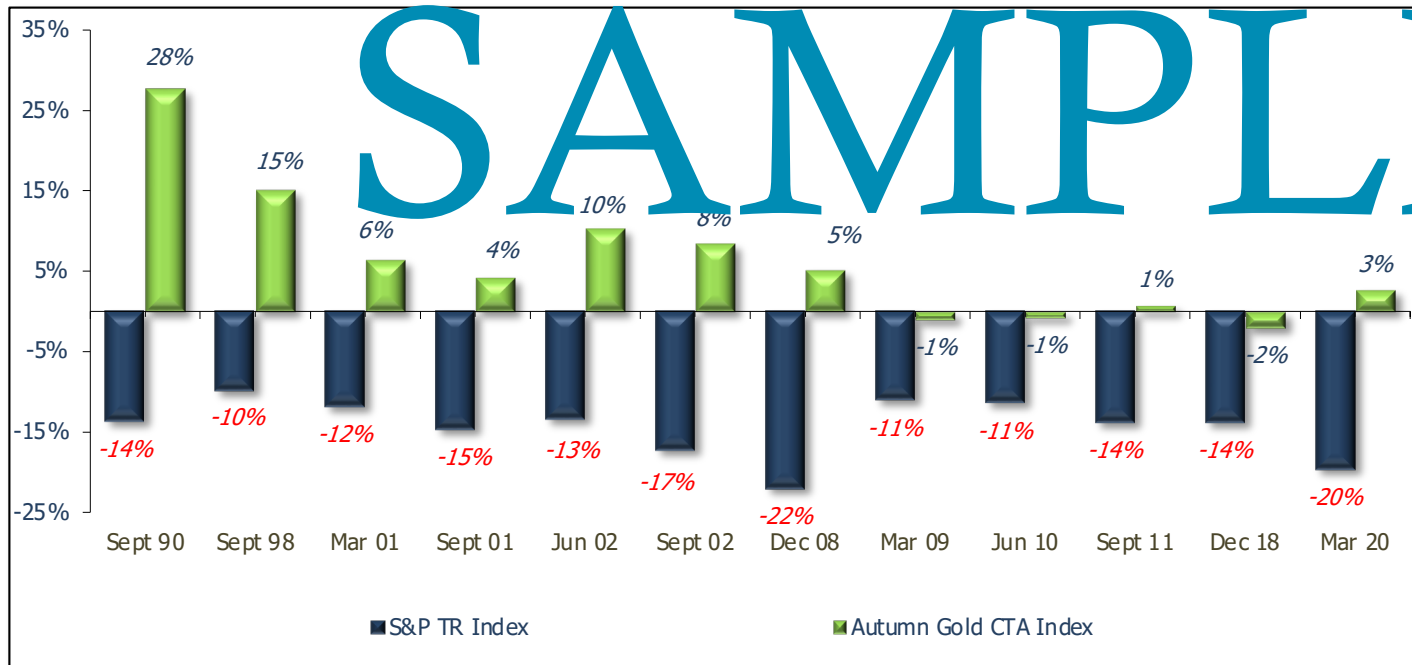
# Benefits of Managed Futures



## Return Comparisons During Losing Periods in the Stock Market

The following demonstrates how the Autumn Gold CTA Index\* performed during periods when the S&P 500 TR Index experienced quarterly losses greater than 10%. The Autumn Gold CTA Index reflects the average performance of Commodity Trading Advisors (CTAs) reporting to the Autumn Gold Database. The chart demonstrates that the Autumn Gold CTA index outperformed the S&P 500 TR Index during periods when the S&P 500 TR Index incurred quarterly losses in excess of 10%. In every instance, when the S&P 500 TR Index incurred these losses, the Autumn Gold CTA index produced positive returns or losses less than 2%.

CTA Return during Periods when the S&P lost more than 10% in a Quarter. Jan 1990 – Mar 2022



\* The Autumn Gold CTA Index is 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.

Compiled by AutumnGold.com

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# Principal's Biography



## John Decker

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# Program Overview



Investment Information	
Account Structure:	Separately Managed Accounts
Investors:	Retail Clients, High-Net Worth Investors, Family Offices, Institutions
Management Fee:	2%
Performance Fee:	20%
Start Date:	Jan 2018
Minimum Investment:	\$150,000
Trading Frequency:	≈2400 Round Turns / Million / Year
Asset Under Management:	\$4,500,00
Average Margin to Liquidity Ratio:	10-15%

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## General Information

- Trend Following / Quantitative
- 85% Technical / 15% Fundamental
- Diversification over numerous high volume liquid markets.
- Executes trades on discretion accompanied by proprietary models.
- Proprietary models have been built on years of experience through numerous market conditions.
- Program is uncorrelated to major markets and other money managers.

## Trading Style

- Position Trading:
  - Low Frequency, no day trades
  - 1 – 5 trades per month
  - 20 – 50 trades per year
- Typical Trade Length:
  - Winning trades: 1 to 8 weeks
  - Losing trades: 0 to 2 weeks
- Return to Risk: A 5:1 Return to Risk Ratio is required to initiate trade
- Program may remain in 100% cash for extended periods of time
- Typically, positions start with 25-50% of intended final position size and added according to lower risk

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# Portfolio Exposure



## Market Segments

### Major Commodities

- Crude Oil, Gold, Copper, Soybeans, Soybean Oil, Corn, Sugar & Cocoa

### Currencies

- EUR, YEN, AUD, CAD

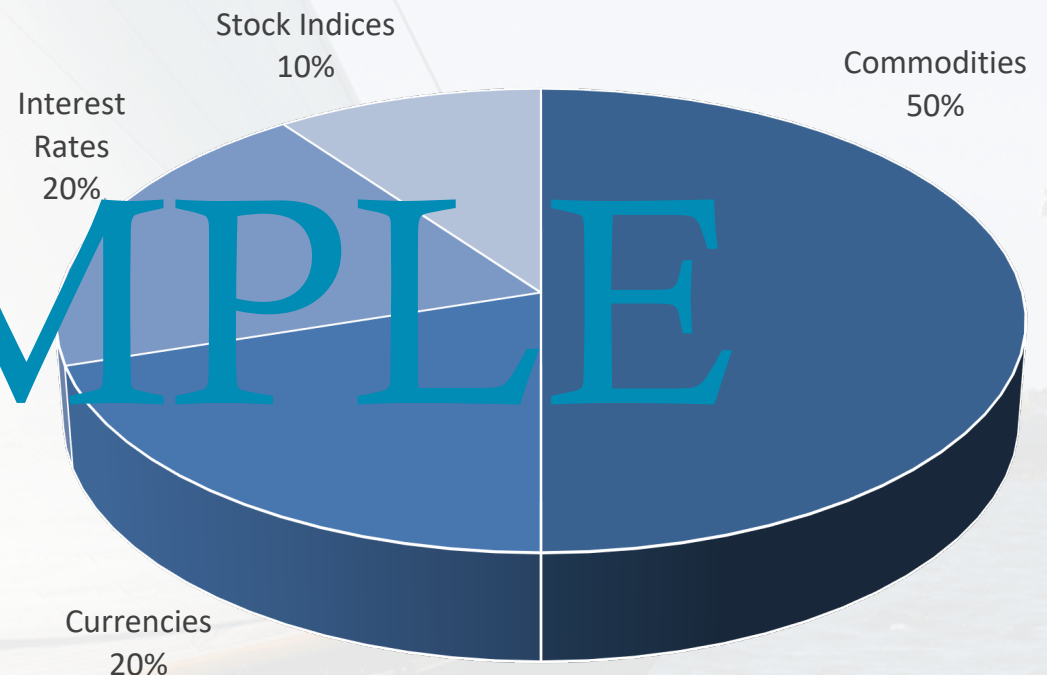
### Interest Rates

- 30 Year Bonds, 10 Year Notes

### Stock Indices

- S&P 500 Index

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■ Commodities ■ Currencies ■ Interest Rates ■ Stock Indices

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# Client Performance Capsule



From January 2018 – March 2022

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	1.25	-0.30	2.90	5.20	-3.60	-1.12	0.96	-2.14	1.15	1.52	1.65	1.65	8.32%
2019	1.30	5.34	2.41	2.35	-1.10	0.56	0.96	2.77	2.30	2.30	-0.14	-0.14	17.06%
2020	0.36	1.48	-0.26	1.12	0.56	-2.31	-0.20	1.56	2.07	2.07	0.21	0.21	9.90%
2021	1.25	-0.81	-0.17	1.25	1.01	-0.03	2.69	0.56	3.87	3.87	0.78	0.78	11.76%
2022	0.52	3.00	-0.53										2.99%

Trading Advisor:	ABC Global Commodities Corp	Return/Risk Summary	
Trading Program:	Sample Managed Account Program	Avg. Margin to Equity:	10 – 15%
Inception of Trading for the Adv:	1/1/2018	Avg. Equity Risk per Trade:	2 – 5%
Total Number of Accounts in Program:	30	Sharpe Ratio (2):	1.75
Total Nominal Assets under Account Management:	\$4,500,000	Sortino Ratio (3):	2.01
Total Nominal Assets in this Capsule:	\$4,500,000	36 Month Calmar Ratio:	4.25
Accounts opened and closed in Program w/positive performance:	2	Average Monthly Gain:	0.94%
Accounts opened and closed in Program w/negative performance:	None	Total Return:	60.39%
Worst Monthly Drawdown:	(3.60%) - May 2018		
Worst Peak to Valley Drawdown (1):	(5.82%)		
Drawdown Dates	Apr 2018 – Aug 2018		

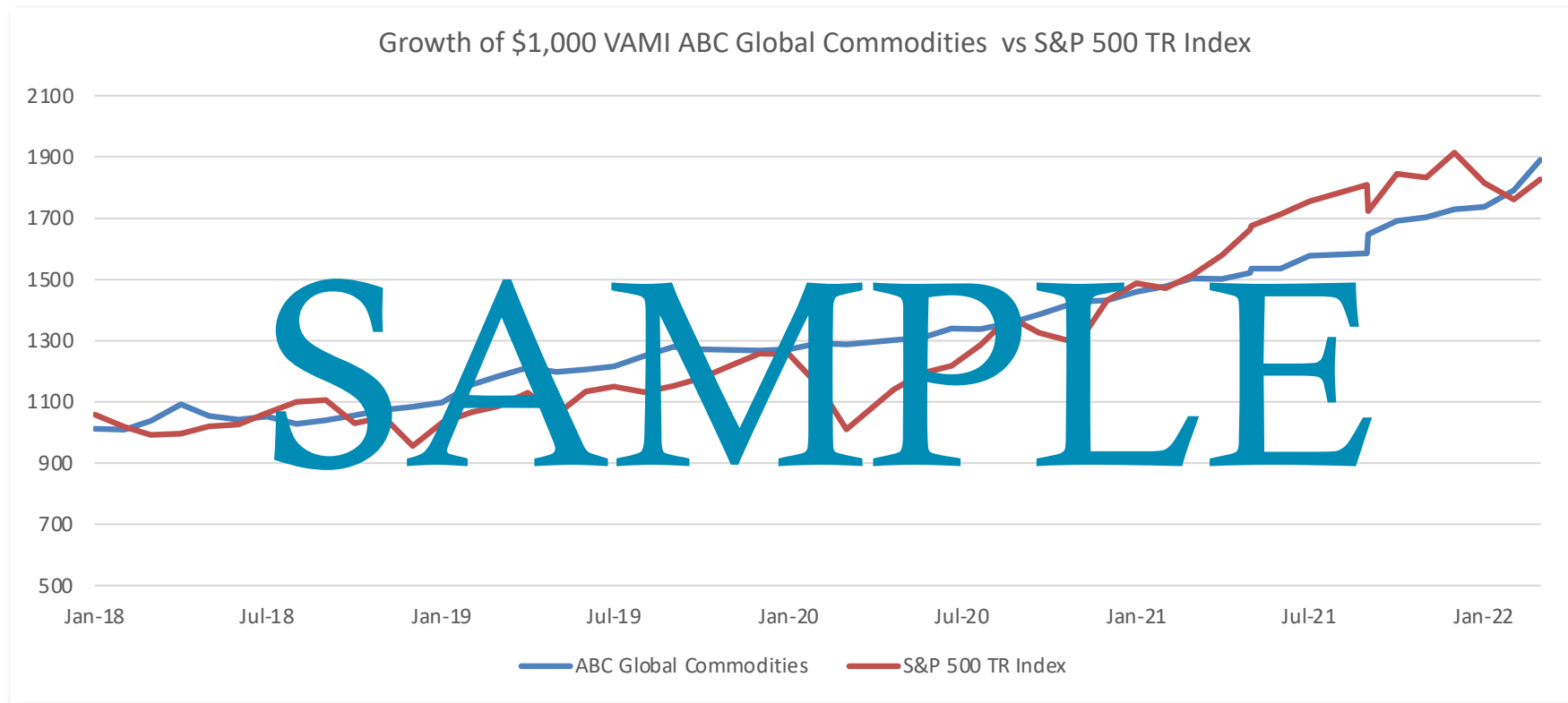
- (1) The Worst Peak-to-Valley Drawdown is the worst drawdown % loss over the indicated period of time,  
 (2) the Sharpe Ratio is calculated based on a 1% Risk Free Rate of Return, and  
 (3) the Sortino Ratio is calculated using a 5% Minimum Acceptable ROR

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# VAMI (Value Added Monthly Index)\*



\*VAMI is an index that tracks the monthly performance of a hypothetical \$1000 investment.

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