



CTA Rankings for the Month Ending December 2022 Ranked by YTD Return

Rank	Manager	Last Monthly Return	YTD Return	Current Drawdown	Worst Drawdown	Assets Under Mgt (Millions)
1	Mulvaney Capital - MF Prg QEPs Only	6.67%	89.45%	-19.36%	-45.08%	\$210.000
2	DUNN Capital - WMA QEPs Only	4.05%	60.24%	-4.53%	-60.26%	\$863.000
3	Opus Futures, LLC - Macro Monitor (C)	0.98%	37.42%	-0.80%	-29.26%	\$4.745
4	Rotella Capital Mgt - Qdeck Commodity Beta Plus Carry QEPs Only	9.02%	36.74%		-9.65%	\$0.001
5	Astra Ventures - Discretionary Macro QEPs Only	0.77%	35.90%	-4.72%	-7.97%	\$5.637
6	Future Trade AG - GVI Aggressive Volatility QEPs Only	4.82%	32.42%		-18.24%	\$0.001
7	Cayler Capital LLC - Systematic Energy QEPs Only	6.03%	32.25%	-9.06%	-14.23%	\$11.500
8	Tiercel SEZC - Trend Program 1	-1.74%	29.40%	-10.91%	-31.15%	\$0.001
9	GT Capital CTA - GT Dynamic Trading (P)	2.90%	29.03%	-19.58%	-41.07%	\$0.236
10	DUNN Capital - WMA Institutional QEPs Only	2.09%	26.83%	-2.18%	-15.17%	\$467.000
11	Purple Valley - Div. Trend 1	2.36%	26.43%	-29.60%	-69.73%	\$7.200
12	WaveFront - Global Investment QEPs Only	-2.88%	25.66%	-9.29%	-44.45%	\$13.476
13	Quest Partners LLC - AQO QEPs Only	1.31%	25.24%	-6.96%	-29.40%	\$2,515.000
14	EMC Capital Advisors - Classic QEPs Only	0.11%	22.26%	-9.75%	-45.13%	\$40.740
15	AIS Capital Mgt - MAAP (2X - 4X) QEPs Only	6.30%	21.19%	-22.40%	-78.99%	\$15.971
16	Katonah Eve - Katonah Laplace ML Program	0.90%	20.36%	-3.68%	-19.97%	\$234.000
17	Eclipse Cap Mgt - Global Monetary QEPs Only	-1.25%	20.12%	-14.33%	-34.70%	\$53.398
18	Infinite Edge Investments - Sharpe Edge QEPs Only	0.05%	19.54%	-0.62%	-0.67%	\$0.671
19	Chesapeake Capital - Diversified QEPs Only	1.34%	19.35%	-5.05%	-31.58%	\$71.000
20	Quantitative Invest Mgt - Global QEPs Only	-2.09%	19.30%	-3.11%	-18.12%	\$754.000
21	FTC Capital GmbH - Futures Fund Classic USD	0.35%	17.86%	-7.04%	-41.04%	\$41.149
22	Deep Field Capital AG - Intraday Crisis Alpha QEPs Only	1.43%	17.51%	-2.75%	-17.57%	\$73.000
23	Hamer Trading Inc - Diversified Systematic	0.30%	17.39%	-9.75%	-38.33%	\$17.795
24	NWOne LLC - NWOne Diversified Strategy	1.79%	17.36%		-7.06%	\$7.500
25	Systematic Alpha Mgt - Intraday Trading 2X QEPs Only	-1.72%	16.98%	-1.72%	-6.06%	\$2.000
26	Ditsch Trading LLC - Discretionary	-1.63%	16.88%	-3.07%	-49.34%	\$3.895
27	Parizek Capital - Futures Trading	-1.04%	16.47%	-21.59%	-48.27%	\$1.459
28	J.D. Turner Capital, LLC - Diversified Trend Following	1.69%	16.28%	-5.87%	-47.99%	\$0.185
29	Soaring Pelican - Diversified S&P	1.89%	16.03%	-0.24%	-10.97%	\$9.000
30	PGM Asset Mgt, LLC - Trident Program QEPs Only	1.60%	15.85%	-9.29%	-17.81%	\$7.665

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Report generated on February 1, 2023. Performance results submitted after February 1, 2023 are not reflected in this report.
This Report May Not Be Disseminated without the Accompanying Footnotes

CTA ACCOUNTING NOTES

Opus Futures, LLC - Macro Monitor (C): Pro-Forma Client Performance Adjusted for a 2% management fee and a 20% incentive fee. Client Accounts traded from Apr 2017 through Aug 2018 and then again starting in Dec 2000.

Rotella Capital Mgt - Qdeck Commodity Beta Plus Carry: Please See Accounting Notes

Astra Ventures - Discretionary Macro: EXTRACTED FUTURES-ONLY PRO-FORMA PERFORMANCE RESULTS FOR ASTRA VENTURES STRATEGY ADJUSTED FOR A 1.5% MGT FEE AND A 15% INCENTIVE FEE.

Future Trade AG - GVI Aggressive Volatility : ProForma Results adjusted for a 2% Management and a 20% Incentive Fee.

Tiercel SEZC - Trend Program 1: Proprietary Pro-Forma Performance adjusted for a 1% Monthly Management Fee and a 20% Incentive Fee.

Quest Partners LLC - AQO: Pro-Forma Performance from Feb 2002 to January 2009 based on one-client account. Results Feb 2009 represents total client performance.

Katonah Eve - Katonah Laplace ML Program: Please See Accounting Notes

Deep Field Capital AG - Intraday Crisis Alpha: ProForma Returns adjusted for a 1% management fee & 20% trading fee. Prior to June 2018 returns represent performance record of Systematic Absolute Return AG.

NWOne LLC - NWOne Diversified Strategy : ProForma Proprietary trading from Oct 2017 2017 to Feb 2019 Adjusted for a 2% management and 20% incentive fee. Client accounts from Mar 2019

Systematic Alpha Mgt - Intraday Trading 2X : THE SAIT PROGRAM 2X WAS LAUNCHED IN FEB 2020 WITH THE SEED CAPITAL OF \$500,000. RATES OF RETURN SHOWN ARE PRO-FORMA NET RETURNS AFTER DEDUCTION OF THE MANAGEMENT AND PERFORMANCE FEES OF 2%/20%, TAKEN FROM THE TRADING ACCOUNTS OF JERSEY CITY PARTNERS, LLC.

Ditsch Trading LLC - Discretionary: There are no Trading Results from October 2013 through November 2015. During this time Mark Ditsch was employed by Noble Group.

Parizek Capital - Futures Trading: Performance of the Futures Program of the L&E Investment Group, L.P. See Accounting Notes for Details.

J.D. Turner Capital, LLC - Diversified Trend Following: Pro-Forma proprietary performance adjusted for a 2% management and 20% incentive fee.

Soaring Pelican - Diversified S&P: Performance from Jan 2011 through Mar 14, 2012 is of Mr. Beckers operating under an exemption 4m(1). Performance from Mar 14, 2012 through Sept 2015 represents performance of Soaring Pelican Automated Systems. Performance from Oct 2015 is of Soaring Pelican, LLC.

Notes: Manager and Program names have been shorted for formatting reasons. Rankings are based on the universe of CTAs included in the AutumnGold database and may not include all registered CTAs. **Worst Drawdown:** Represents the worst drawdown experience by a CTA. **Current Losing Streak:** Represents the current loss of a CTA. **QEPs Only:** Indicates Program is only available to Qualified Eligible Participants. **Criteria:** 1) Traders reporting solely proprietary performance are not included, 2) P&C indicates that performance contains both proprietary and customer performance, 3) Non-NFA Members are not included, 4) Forex Traders are not included, 5) List may contain Traders that are no longer accepting new investors, 6) Traders who calculate performance by adding monthly return are not included, and 7) Autumn Gold reserves the right to eliminate any trader from this list for any reason.

RISK DISCLOSURE

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

THE RISK OF TRADING COMMODITY FUTURES, OPTIONS AND FOREIGN EXCHANGE ("FOREX") IS SUBSTANTIAL. THE HIGH DEGREE OF LEVERAGE ASSOCIATED WITH COMMODITY FUTURES, OPTIONS AND FOREX CAN WORK AGAINST YOU AS WELL AS FOR YOU. THIS HIGH DEGREE OF LEVERAGE CAN RESULT IN SUBSTANTIAL LOSSES, AS WELL AS GAINS. YOU SHOULD CAREFULLY CONSIDER WHETHER COMMODITY FUTURES, OPTIONS AND FOREX IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. IF YOU ARE UNSURE YOU SHOULD SEEK PROFESSIONAL ADVICE. PAST PERFORMANCE DOES NOT GUARANTEE FUTURE SUCCESS. IN SOME CASES MANAGED ACCOUNTS ARE CHARGED SUBSTANTIAL COMMISSIONS AND ADVISORY FEES. THOSE ACCOUNTS SUBJECT TO THESE CHARGES, MAY NEED TO MAKE SUBSTANTIAL TRADING PROFITS JUST TO AVOID DEPLETION OF THEIR ASSETS. EACH COMMODITY TRADING ADVISOR ("CTA") IS REQUIRED BY THE COMMODITY FUTURES TRADING COMMISSION ("CFTC") TO ISSUE TO PROSPECTIVE CLIENTS A RISK DISCLOSURE DOCUMENT OUTLINING THESE FEES, CONFLICTS OF INTEREST AND OTHER ASSOCIATED RISKS. A HARD COPY OF THESE RISK DISCLOSURE DOCUMENTS ARE READILY AVAILABLE BY CLICKING ON EACH CTA'S "REQUEST DISCLOSURE DOCUMENT" BUTTON. THE FULL RISK OF COMMODITY FUTURES, OPTIONS AND FOREX TRADING CAN NOT BE ADDRESSED IN THIS RISK DISCLOSURE STATEMENT. NO CONSIDERATION TO INVEST SHOULD BE MADE WITHOUT THOROUGHLY READING THE DISCLOSURE DOCUMENT OF EACH OF THE CTAS IN WHICH YOU MAY HAVE AN INTEREST. REQUESTING A DISCLOSURE DOCUMENT PLACES YOU UNDER NO OBLIGATION AND EACH DOCUMENT IS PROVIDED AT NO COST. THE CFTC HAS NOT PASSED UPON THE MERITS OF PARTICIPATING IN ANY OF THE FOLLOWING PROGRAMS NOR ON THE ADEQUACY OR ACCURACY OF THE DISCLOSURE DOCUMENTS. OTHER DISCLOSURE STATEMENTS ARE REQUIRED TO BE PROVIDED TO YOU BEFORE AN ACCOUNT MAY BE OPENED FOR YOU. PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION ON INVESTING IN ANY TRADING PROGRAM SOLELY ON THE PAST PERFORMANCE PRESENTED. ADDITIONALLY, IN MAKING AN INVESTMENT DECISION, PROSPECTIVE CLIENTS MUST ALSO RELY ON THEIR OWN EXAMINATION OF THE PERSON OR ENTITY MAKING THE TRADING DECISIONS AND THE TERMS OF THE ADVISORY AGREEMENT INCLUDING THE MERITS AND RISKS INVOLVED.

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