

Double Helix Capital Management / Double Helix
Accepting New Investors: Yes

Option Writer / Stock Index

Performance Since January 2019

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2019	1.55%	1.12%	1.31%	1.28%	-1.56%	1.68%	0.47%	-4.64%	1.78%	1.54%	1.40%	1.88%
2020	-2.13%	-7.32%	-0.29%	0.19%	0.15%	-1.61%	1.61%	1.25%	-0.80%	-0.29%	0.39%	1.11%
2021	-2.53%	-0.05%	1.88%	1.01%	0.45%	1.73%	1.18%	0.96%	-0.21%	1.87%	-1.18%	0.54%
2022	-1.10%	-2.52%	0.07%	-0.78%	1.75%	-3.28%	1.90%	1.60%	0.30%	1.42%	1.14%	0.38%
2023	1.17%	1.48%	0.16%	0.81%	1.00%	1.02%	1.25%	0.90%	0.57%	1.31%	1.28%	0.94%
2024	0.83%	1.36%	1.47%	-3.12%	1.33%	1.63%	1.42%	-4.53%				

	2019	2020	2021	2022	2023	2024 YTD
ROR	7.88%	-7.77%	5.70%	0.72%	12.55%	0.18%
Max DD	-4.64%	-10.71%	-2.58%	-5.80%	0.00%	-4.53%

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

Program Description: Two of the most time tested trading strategies are trend-following and options selling. Each have their own strengths and weaknesses. Trend-following does well in trending markets, but option selling can have difficulty. Trend-following slowly loses money in sideways markets, while options selling does well. Double Helix is a unique CTA that attempts to harness the power of both strategies. We sell weekly options on the S&P 500, but sell puts only – no calls. Double Helix employs a sophisticated algorithm that trend-follows the S&P 500 Index. As long as the algorithm is indicating a sideways to higher S&P 500, Double Helix will initiate a new position each day. When the program signals a "market caution", and potentially a lower S&P 500, the program will cease new positions. Double Helix will continue to monitor markets and reenter when the S&P 500 is back in a sideways to higher pattern. Risk management is one of Double Helix's strongest attributes. All positions are monitored 24-hrs a day and managed by our sophisticated risk management system. Each position has a specific risk management level and will be exited, day or night, if that level is reached.

Investment Information

Program Start Date	Jan-2012
Minimum Investment	50,000
Management Fee	2.00%
Incentive Fee	20.00%
Margin	35-45%
Round Turns per Million	6,750
Currency	US Dollar
NFA No:	#0271551

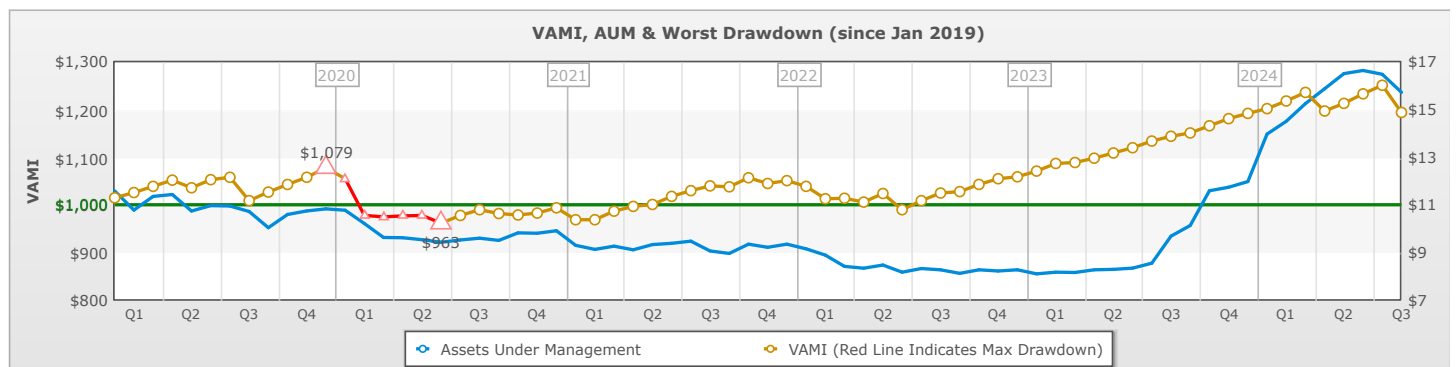
Trading Strategy

- 95% Systematic
- 5% Discretionary



Market Segment

- 100% Stock Indices



Program Statistics

Peak-to-Valley Drawdown (1) (Dec 2019 - Jun 2020)	-10.71%
Worst Monthly Return (Feb 2020)	-7.32%
Current Losing Streak	-4.53%
Average Monthly Return	0.28%

Annualized Statistics

Annualized Compounded ROR (2)	3.18%
Standard Deviation	6.20%
Sharpe Ratio (4)	0.38
36 Month Calmar Ratio (3)	0.73

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

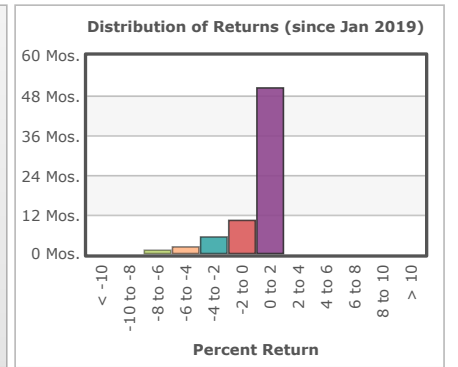
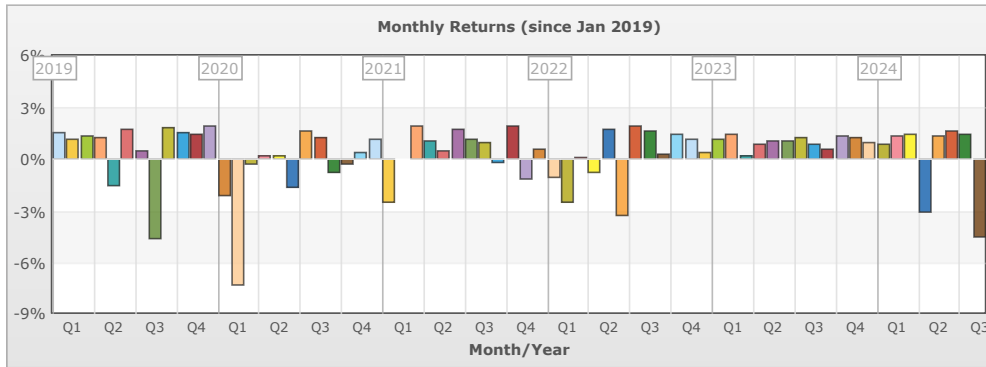
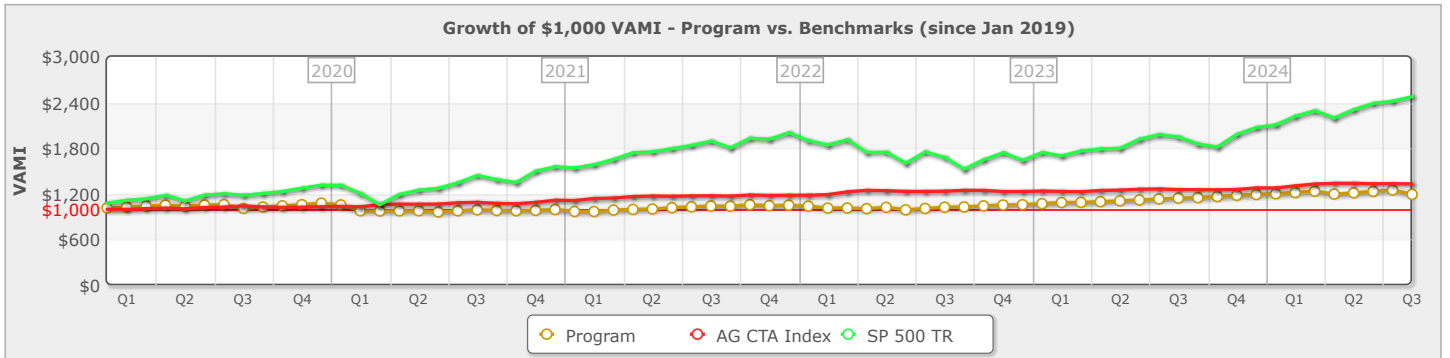
Length	Best	Average	Worst
1 mo	1.9%	0.3%	-7.3%
3 mo	4.9%	0.9%	-9.6%
6 mo	7.4%	1.7%	-10.7%
12 mo	13.5%	3.4%	-8.7%
18 mo	20.3%	5.1%	-8.5%
24 mo	24.5%	6.9%	-5.6%
36 mo	25.7%	10.1%	-6.1%

Historical Drawdown and Recoveries***

Start	Depth	Length	Recovery	End
Jan-20	-10.71%	6 mo	32 mo	Feb-23
Aug-19	-4.64%	1 mo	4 mo	Dec-19
Aug-24	-4.53%	1 mo	0 mo	n/a
Apr-24	-3.12%	1 mo	3 mo	Jul-24
May-19	-1.56%	1 mo	1 mo	Jun-19

Comparisons

	Program	AG CTA Index	SP 500 TR
Annualized Compound ROR	3.18%	5.18%	17.36%
Cumulative Return	19.43%	33.14%	147.69%
Cumulative VAMI (5)	1194	1331	2477
Largest Monthly Gain	1.90%	2.99%	12.82%
Largest Monthly Loss	-7.32%	-1.42%	-12.35%
Correlation	—	0.084	0.501
Last 12 Months	4.35%	5.89%	27.13%
Last 36 Months	14.70%	13.22%	30.87%



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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 2024-08-31
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.

SP 500 TR: 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.

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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