



Autumn Gold 4th Quarter 2016 Ranking Reports

Large CTAs with Assets over \$10 million

CRITERIA:

1. Traders reporting solely proprietary performance are not included,
2. P&C indicate that the performance combines both proprietary and customer performance,
3. Forex Traders are not included,
4. Non-NFA Members are not included,
5. List may include Traders that are no longer accepting new investors,
6. Traders who calculate performance by adding monthly return are not included,
7. Autumn Gold reserves the right to eliminate any trader from this list for any reason.

NOTES:

Manager and Program names have been shorted for formatting reasons. Please visit <http://www.autumngold.com> for additional information and complete name. Rankings are based on the universe of CTAs included in the AutumnGold database and may not include all registered CTAs.

Annual Compounded Rate of Return

The Annualized Compounded ROR is the average return of an investment over a number of years. It smoothes out returns by assuming constant growth.

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.

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.



Top CTAs With \$10 million⁺ in AUM for the Month Ending December 2016 Ranked by YTD Return

Performance as of December 2016. Report generated on February 1, 2017. Performance results submitted subsequent to this date are not reflected in this report.

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Rank	Manager	Last Monthly Return	YTD Return	Current Drawdown	Worst Drawdown	Assets Under Mgt (Millions)	Minimum Investment
1	SandPointe, LLC - All Seasons Aggressive QEPs Only	0.10%	50.62%	-0.80%	-10.44%	\$20.300	\$5,000,000
2	Amplitude Capital - Klassik \$B QEPs Only	3.56%	29.39%	-1.52%	-21.47%	\$935.710	\$20,000,000
3	LJM Partners - Aggressive Strategy	-0.21%	25.26%	-0.21%	-63.65%	\$56.000	\$500,000
4	White River - Dynamic S&P Options	1.98%	22.75%		-10.81%	\$17.160	\$50,000
5	LJM Partners - Mod. Aggressive	0.12%	19.00%		-43.22%	\$259.000	\$500,000
6	EMIL VAN ESSEN - Spread Trading Prg Ltd	-1.12%	18.38%	-1.12%	-9.59%	\$41.000	\$5,000,000
7	Quantitative Invest Mgt - Global Prg QEPs Only	3.55%	16.69%		-16.63%	\$1,779.000	\$20,000,000
8	Evergreen Commodity A. - Discretionary Energy	1.70%	16.07%		-1.99%	\$16.784	\$100,000
9	Emil Van Essen - Spread Trading Prg QEPs Only	-1.25%	14.57%	-6.34%	-36.21%	\$13.000	\$5,000,000
10	John Locke - Cyril Systematic UCITS QEPs Only	3.90%	14.51%	-5.17%	-20.76%	€11.716	€8,000,000
11	LJM Partners - Preservation & Grwth Fund	-0.08%	13.77%	-0.08%	-12.86%	\$28.000	\$250,000
12	Millburn Ridgefield Corp - Multi-Markets	1.23%	12.52%	-2.41%	-23.80%	\$246.000	\$25,000,000
13	Brandywine Asset Mgt, Inc. - Symphony QEPs Only	4.40%	12.13%	-16.55%	-25.58%	\$16.600	\$5,000,000
14	Millburn Ridgefield Corp - Diversified	1.20%	10.56%	-3.52%	-25.65%	\$1,608.000	\$25,000,000
15	Goldenwise - Quant MS (P&C) QEPs Only	1.32%	10.56%		-10.69%	\$94.000	\$200,000
16	Global Sigma Group - Plus Prg QEPs Only	0.57%	10.15%	-0.41%	-11.63%	\$192.595	\$1,000,000
17	Revolution Capital Mgt - Alpha Prg QEPs Only	4.39%	9.73%		-13.77%	\$455.000	\$5,000,000
18	Amplitude Capital - Dynamic \$B QEPs Only	3.09%	9.63%	-14.22%	-26.52%	\$455.120	\$20,000,000
19	Three Rock Capital - Global Macro QEPs Only	-0.76%	9.57%	-0.76%	-15.56%	\$75.600	\$1,000,000
20	NuWave Investment Mgt - Combined (2x)	2.32%	8.75%	-13.49%	-31.24%	\$35.700	\$5,000,000
21	Auspice Capital Advisors - Cmdy Index QEPs Only	1.59%	8.56%	-27.49%	-33.67%	C\$88.389	C\$1,000,000
22	Tactical Invst Mgt Corp - Inst. Cmdy QEPs Only	-0.96%	8.50%	-6.25%	-41.52%	\$51.813	\$10,000,000
23	Goldman Mgt - Stock Index QEPs Only	1.55%	7.69%		-7.19%	\$51.000	\$350,000
24	Transtrend B.V. - DTP ER USD	2.61%	7.65%	-3.49%	-15.16%	\$4,301.000	\$25,000,000
25	Transtrend B.V. - DTP ER EUR	2.81%	7.59%	-3.16%	-14.97%	€342.000	€25,000,000

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

CTA ACCOUNTING NOTES

SandPointe, LLC - All Seasons Aggressive: Pro Forma Performance adjusted for a 2% Management Fee and 20% Incentive Fee

LJM Partners - Mod. Aggressive: Performance is actual combined performance of managed accounts and of three funds utilizing this strategy.

EMIL VAN ESSEN - Spread Trading Prg Ltd: Pro-Forma Returns adjusted for a 2% Management Fee and 20% Incentive Fee

Goldenwise - Quant MS (P&C): Proprietary Trading from Jan 2010 through July 2013 adjusted for Mgt & Incentive Fees - Client Trading from August 2013

Three Rock Capital - Global Macro: Proprietary Trading from January 2009 to June 2013. Combined Proprietary & Client Trading from July 2013.



Top Trend Following CTAs With \$10 million⁺ in AUM for the Month Ending December 2016 Ranked by YTD Return

Performance as of December 2016. Report generated on February 1, 2017. Performance results submitted subsequent to this date are not reflected in this report.

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Rank	Manager	Last Monthly Return	YTD Return	Current Drawdown	Worst Drawdown	Assets Under Mgt (Millions)	Minimum Investment
1	Amplitude Capital - Klassik \$B QEPs Only	3.56%	29.39%	-1.52%	-21.47%	\$935.710	\$20,000,000
2	John Locke - Cyril Systematic UCITS QEPs Only	3.90%	14.51%	-5.17%	-20.76%	€11.716	€8,000,000
3	Revolution Capital Mgt - Alpha Prg QEPs Only	4.39%	9.73%		-13.77%	\$455.000	\$5,000,000
4	Auspice Capital Advisors - Cmdy Index QEPs Only	1.59%	8.56%	-27.49%	-33.67%	C\$88.389	C\$1,000,000
5	Tactical Invst Mgt Corp - Inst. Cmdy QEPs Only	-0.96%	8.50%	-6.25%	-41.52%	\$51.813	\$10,000,000
6	Transtrend B.V. - DTP ER USD	2.61%	7.65%	-3.49%	-15.16%	\$4,301.000	\$25,000,000
7	Transtrend B.V. - DTP ER EUR	2.81%	7.59%	-3.16%	-14.97%	€342.000	€25,000,000
8	Quest Partners LLC - AQO QEPs Only	4.58%	6.93%	-14.21%	-24.59%	\$828.000	\$20,000,000
9	Eckhardt Trading Co - Standard Plus	4.19%	6.78%	-10.17%	-40.39%	\$39.300	\$20,000,000
10	Transtrend B.V. - DTP ER JPY	2.21%	6.66%	-3.30%	-15.31%	¥923.000	¥25,000,000
11	Eckhardt Trading Co - Standard	3.69%	6.00%	-8.75%	-27.11%	\$266.200	\$20,000,000
12	Spring Valley Asset Mgt - SVAM Tactical Trend QEPs Only	2.77%	5.40%	-1.54%	-4.69%	\$39.000	\$1,000,000
13	Transtrend B.V. - DTP SR EUR	1.99%	4.95%	-2.04%	-10.59%	€679.000	€25,000,000
14	Double Helix Cap. - Double Helix	0.93%	3.75%	-8.35%	-13.48%	\$11.465	\$75,000
15	EMC Capital Advisors, LLC - Alpha Plus Prg QEPs Only	1.34%	3.18%	-10.62%	-11.80%	\$21.800	\$5,000,000
16	Red Rock Cap. - Sys. Global Macro	-1.19%	1.91%	-7.57%	-17.75%	\$38.947	\$500,000
17	Mark J. Walsh & Company - Standard	-0.40%	1.27%	-17.49%	-43.04%	\$59.000	\$2,000,000
18	Abraham Trading Company - Diversified	0.21%	1.22%	-9.79%	-27.19%	\$203.230	\$10,000,000
19	Auspice Capital Advisors - Diversified QEPs Only	-0.13%	1.17%	-11.63%	-26.05%	\$13.100	\$2,000,000
20	EMC Capital Advisors, LLC - Alpha Prg QEPs Only	0.80%	1.03%	-8.72%	-9.44%	\$244.100	\$5,000,000
21	Hawksbill Capital Mgt - Global Div. QEPs Only	1.57%	0.06%	-30.84%	-61.78%	\$53.700	\$5,000,000
22	Beach Horizon LLP - Beach Horizon LLP QEPs Only	-1.50%	-0.10%	-8.02%	-31.28%	\$105.400	\$5,000,000
23	Covenant Capital Mgt - Original Prg	0.93%	-0.24%	-19.71%	-28.62%	\$40.000	\$5,000,000
24	DUNN Capital Mgt - WMA Institutional QEPs Only	1.20%	-1.28%	-7.32%	-10.11%	\$230.000	\$25,000,000
25	Covenant Capital Mgt - Aggressive	0.69%	-1.33%	-24.70%	-25.21%	\$19.000	\$3,000,000

CTA ACCOUNTING NOTES

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.

Red Rock Cap. - Sys. Global Macro: Performance - please see accounting notes



Top Discretionary CTAs With \$10 million⁺ in AUM for the Month Ending December 2016 Ranked by YTD Return

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1	SandPointe, LLC - All Seasons Aggressive QEPs Only	0.10%	50.62%	-0.80%	-10.44%	\$20.300	\$5,000,000
2	LJM Partners - Aggressive Strategy	-0.21%	25.26%	-0.21%	-63.65%	\$56.000	\$500,000
3	White River - Dynamic S&P Options	1.98%	22.75%		-10.81%	\$17.160	\$50,000
4	LJM Partners - Mod. Aggressive	0.12%	19.00%		-43.22%	\$259.000	\$500,000
5	Evergreen Commodity A. - Discretionary Energy	1.70%	16.07%		-1.99%	\$16.784	\$100,000
6	Goldenwise - Quant MS (P&C) QEPs Only	1.32%	10.56%		-10.69%	\$94.000	\$200,000
7	Three Rock Capital - Global Macro QEPs Only	-0.76%	9.57%	-0.76%	-15.56%	\$75.600	\$1,000,000
8	Goldman Mgt - Stock Index QEPs Only	1.55%	7.69%		-7.19%	\$51.000	\$350,000
9	Aventis Asset Mgt - Diversified Commodity QEPs Only	3.17%	7.29%	-8.23%	-20.87%	\$266.986	\$8,000,000
10	Quest Partners LLC - AQO QEPs Only	4.58%	6.93%	-14.21%	-24.59%	\$828.000	\$20,000,000
11	Red Oak Advisors, Inc. - Fund. Prg QEPs Only	-1.15%	6.59%	-15.34%	-37.32%	\$29.565	\$5,000,000
12	EMIL VAN ESSEN - MSP	-0.93%	6.23%	-0.93%	-6.03%	\$69.000	\$4,000,000
13	Greenwave Capital - Flagship Plus 2X QEPs Only	0.15%	4.83%		-3.53%	\$322.000	\$300,000
14	Greenwave Capital - Flagship Plus QEPs Only	0.21%	3.17%		-11.62%	\$322.000	\$1,000,000
15	Coloma Capital Futures - Sep A/C QEPs Only	0.20%	0.96%		-7.15%	\$12.000	\$1,000,000
16	Valia Capital Management - Global Tactical Program	-1.80%	0.90%	-9.75%	-21.00%	\$13.198	\$200,000
17	Jaguar Inv. - Ultro Capital Strat QEPs Only	-0.45%	0.29%	-0.46%	-2.01%	\$79.900	\$1,000,000
18	Third Street AG - Fundamental AG QEPs Only	0.64%	0.27%	-3.58%	-8.98%	\$47.287	\$500,000
19	Demeter Cap. - Livestock & Grain QEPs Only	-0.99%	-0.20%	-6.95%	-20.92%	\$13.000	\$50,000
20	Stenger Capital Mgt, LLC - Diversified Trading	0.05%	-0.28%	-2.61%	-3.78%	43.454	200,000
21	HPX Financial - Old School	-1.48%	-0.54%	-5.29%	-19.89%	\$50.895	\$100,000
22	White River - SI Option Writing	-0.44%	-1.49%	-6.97%	-18.73%	\$38.490	\$20,000
23	Wharton Capital Mgt - Ag Futures	1.42%	-1.73%	-4.28%	-11.99%	\$13.722	\$100,000
24	M6 Capital Mgt, LLC - Standard	-3.21%	-4.78%	-12.52%	-17.28%	\$120.491	\$300,000
25	Bocken Trading LLC - Discretionary	-2.60%	-8.89%	-22.91%	-22.91%	\$15.724	\$100,000

CTA ACCOUNTING NOTES

SandPointe, LLC - All Seasons Aggressive: Pro Forma Performance adjusted for a 2% Management Fee and 20% Incentive Fee

LJM Partners - Mod. Aggressive: Performance is actual combined performance of managed accounts and of three funds utilizing this strategy.

Goldenwise - Quant MS (P&C): Proprietary Trading from Jan 2010 through July 2013 adjusted for Mgt & Incentive Fees - Client Trading from August 2013

Three Rock Capital - Global Macro: Proprietary Trading from January 2009 to June 2013. Combined Proprietary & Client Trading from July 2013.

Aventis Asset Mgt - Diversified Commodity : Performance is of the Aventis Diversified Commodity Fund Pro-Forma adjusted to reflect a 2% Mgt Fee and 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.

Greenwave Capital - Flagship Plus: Performance from June 2008 through April 2013 are based on Actual Performance of a Sample Flagship Client Account. Returns since April 2013 are actual client composite returns.

HPX Financial - Old School ; Client Performance since January 2013. Performance prior to January 2013 represents accounts that were traded by Mr. Paffenroth in his capacity as a floor broker. See Accounting Notes for Full Details.

Wharton Capital Mgt - Ag Futures : Client Performance Adjusted for a 2% Management Fee & 20% Incentive Fee



Top Systematic CTAs With \$10 million⁺ in AUM for the Month Ending December 2016 Ranked by YTD Return

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1	Amplitude Capital - Klassik \$B QEPs Only	3.56%	29.39%	-1.52%	-21.47%	\$935.710	\$20,000,000
2	EMIL VAN ESSEN - Spread Trading Prg Ltd	-1.12%	18.38%	-1.12%	-9.59%	\$41.000	\$5,000,000
3	Quantitative Invest Mgt - Global Prg QEPs Only	3.55%	16.69%		-16.63%	\$1,779.000	\$20,000,000
4	Emil Van Essen - Spread Trading Prg QEPs Only	-1.25%	14.57%	-6.34%	-36.21%	\$13.000	\$5,000,000
5	John Locke - Cyril Systematic UCITS QEPs Only	3.90%	14.51%	-5.17%	-20.76%	€11.716	€8,000,000
6	Millburn Ridgefield Corp - Multi-Markets	1.23%	12.52%	-2.41%	-23.80%	\$246.000	\$25,000,000
7	Brandywine Asset Mgt, Inc. - Symphony QEPs Only	4.40%	12.13%	-16.55%	-25.58%	\$16.600	\$5,000,000
8	Millburn Ridgefield Corp - Diversified	1.20%	10.56%	-3.52%	-25.65%	\$1,608.000	\$25,000,000
9	Global Sigma Group - Plus Prg QEPs Only	0.57%	10.15%	-0.41%	-11.63%	\$192.595	\$1,000,000
10	Revolution Capital Mgt - Alpha Prg QEPs Only	4.39%	9.73%		-13.77%	\$455.000	\$5,000,000
11	Amplitude Capital - Dynamic \$B QEPs Only	3.09%	9.63%	-14.22%	-26.52%	\$455.120	\$20,000,000
12	NuWave Investment Mgt - Combined (2x)	2.32%	8.75%	-13.49%	-31.24%	\$35.700	\$5,000,000
13	Auspice Capital Advisors - Cmdy Index QEPs Only	1.59%	8.56%	-27.49%	-33.67%	C\$88.389	C\$1,000,000
14	Tactical Invst Mgt Corp - Inst. Cmdy QEPs Only	-0.96%	8.50%	-6.25%	-41.52%	\$51.813	\$10,000,000
15	Transtrend B.V. - DTP ER USD	2.61%	7.65%	-3.49%	-15.16%	\$4,301.000	\$25,000,000
16	Transtrend B.V. - DTP ER EUR	2.81%	7.59%	-3.16%	-14.97%	€342.000	€25,000,000
17	Fort LP - Global Diversified QEPs Only	1.75%	7.21%	-6.11%	-26.56%	\$517.463	\$10,000,000
18	Eckhardt Trading Co - Standard Plus	4.19%	6.78%	-10.17%	-40.39%	\$39.300	\$20,000,000
19	Transtrend B.V. - DTP ER JPY	2.21%	6.66%	-3.30%	-15.31%	¥923.000	¥25,000,000
20	Eckhardt Trading Co - Standard	3.69%	6.00%	-8.75%	-27.11%	\$266.200	\$20,000,000
21	Spring Valley Asset Mgt - SVAM Tactical Trend QEPs Only	2.77%	5.40%	-1.54%	-4.69%	\$39.000	\$1,000,000
22	Non Correlated - Pos. Theta (C&P) QEPs Only	1.46%	5.18%	-19.47%	-27.99%	\$13.193	\$250,000
23	Transtrend B.V. - DTP SR EUR	1.99%	4.95%	-2.04%	-10.59%	€679.000	€25,000,000
24	Auspice Capital Advisors - MF Index QEPs Only	2.17%	4.86%	-3.83%	-17.17%	C\$45.447	C\$1,000,000
25	NuWave Investment Mgt - Short-Term Futures Portfolio	0.32%	4.80%		-0.57%	\$20.770	\$5,000,000

CTA ACCOUNTING NOTES

EMIL VAN ESSEN - Spread Trading Prg Ltd: Pro-Forma Returns adjusted for a 2% Management Fee and 20% Incentive Fee

Non Correlated - Pos. Theta (C&P): ProForma Performance from Oct 2007 - Jun 2012 is Proprietary Trading adjusted for a 2% Mgt Fee and a 20% Inc Fee | Performance from Jul 2012 is Client Trading



Top Stock Index Traders with Assets under Management over \$5,000,000 for the Month Ending December 2016 Ranked by YTD Return

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2	LJM Partners - Aggressive Strategy	-0.21%	25.26%	-0.21%	-63.65%	\$56.000	\$500,000
3	White River - Dynamic S&P Options	1.98%	22.75%		-10.81%	\$17.160	\$50,000
4	LJM Partners - Mod. Aggressive	0.12%	19.00%		-43.22%	\$259.000	\$500,000
5	GNE Mgt - S&P Futures & Options	0.35%	18.91%		-8.87%	\$5.350	\$200,000
6	Carbide Capital Inc - Absolute Return	0.87%	15.70%		-3.76%	\$9.000	\$100,000
7	LJM Partners - Preservation & Grwth Fund	-0.08%	13.77%	-0.08%	-12.86%	\$28.000	\$250,000
8	QuantScape - US Eq Indx QEPs Only	1.66%	11.84%		-9.37%	\$7.046	\$500,000
9	Goldenwise - Quant MS (P&C) QEPs Only	1.32%	10.56%		-10.69%	\$94.000	\$200,000
10	Global Sigma Group - Plus Prg QEPs Only	0.57%	10.15%	-0.41%	-11.63%	\$192.595	\$1,000,000
11	Amplitude Capital - Dynamic \$B QEPs Only	3.09%	9.63%	-14.22%	-26.52%	\$455.120	\$20,000,000
12	Pinstripe Trading - Standard	-0.01%	9.31%	-0.01%	-11.31%	\$5.709	\$125,000
13	Goldman Mgt - Stock Index QEPs Only	1.55%	7.69%		-7.19%	\$51.000	\$350,000
14	Double Helix Cap. - Double Helix	0.93%	3.75%	-8.35%	-13.48%	\$11.465	\$75,000
15	Paskewitz - Contrarian S&P QEPs Only	-0.55%	3.70%	-0.97%	-18.07%	\$160.000	\$1,000,000
16	Diamond Capital - Enhanced S&P	0.68%	1.01%	-0.02%	-10.81%	\$10.567	\$150,000
17	Portfolio Concept - PC Global Systematic QEPs Only	-0.08%	0.12%	-1.23%	-2.45%	\$22.100	\$1,000,000
18	Archetype Risk Advisors - Archon QEPs Only	-1.99%	-0.59%	-9.64%	-9.64%	\$15.284	\$1,000,000
19	Soaring Pelican - Diversified S&P	-1.09%	-0.64%	-4.48%	-10.43%	\$43.700	\$100,000
20	White River - SI Option Writing	-0.44%	-1.49%	-6.97%	-18.73%	\$38.490	\$20,000
21	Omni Trading, LLC - S&P Option Overwriting Prg	1.07%	-1.80%	-11.79%	-22.10%	\$6.000	\$250,000
22	Turk Capital LLC - U.S. Equity Long Short	-0.86%	-7.89%	-13.46%	-20.47%	\$16.758	\$100,000

CTA ACCOUNTING NOTES

SandPointe, LLC - All Seasons Aggressive: Pro Forma Performance adjusted for a 2% Management Fee and 20% Incentive Fee

LJM Partners - Mod. Aggressive: Performance is actual combined performance of managed accounts and of three funds utilizing this strategy.

Goldenwise - Quant MS (P&C): Proprietary Trading from Jan 2010 through July 2013 adjusted for Mgt & Incentive Fees - Client Trading from August 2013

Pinstripe Trading - Standard: ProForma Results Adjusted to Reflect a 0% Mgt Fee & 25% Inc Fee

Paskewitz - Contrarian S&P: Performance Adjusted for Management and Incentive Fees

Diamond Capital - Enhanced S&P : Performance - Please see Accounting Notes

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.