

GPAM Gregory P. Asset Management registered as a Commodity Trading Advisor in June 2012. The SSOS trading strategy has been used by firm principal, Gregory Placsintar, to trade customer accounts since September 2009.

SSOS (Seasonal Spread and Option Strategy)

The Seasonal Spread and Option Strategy is discretionary and uses fundamental analysis of seasonal data to trade in the Grains, Livestock, Energy, Metals and Interest Rate sectors. The strategy targets markets exhibiting certain correlations and/or regression characteristics, allowing for the opportunity to utilize butterflies, condors, and other spread positions.

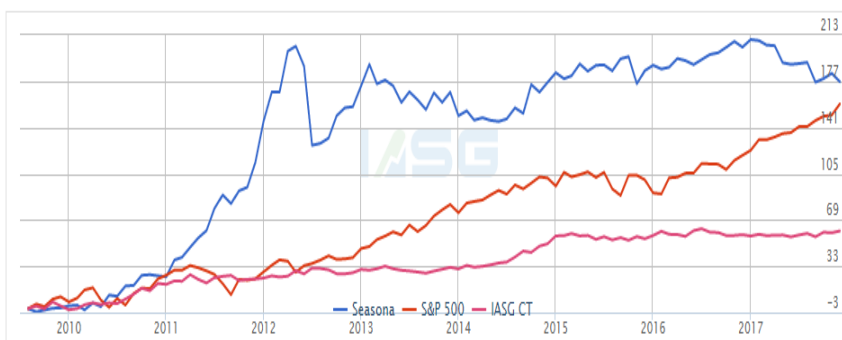
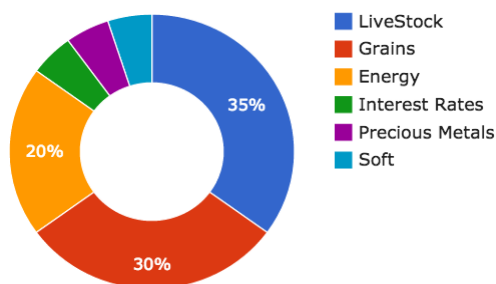
The strategy establishes futures spread positions in approximately 95% of the trades.

- **Eight year's track record**
- **Minimum investment 50K** with notional funding available
- **Unique Strategy:** Spread trading based on fundamental and technical analysis of seasonal tendencies coupled with statistical data.
- **SSOS has strict risk management principles** at both the strategy and portfolio levels. Includes max drawdown target.
- Can provide **diversification** for an investment portfolio.
- Strategy **margin to equity** usage is 13%.
- **Low correlation** to both CTA and Equity Indices
- **Round Turns Per Million: 6000**

Monthly Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	DD
2017	1.96	-0.27	-1.10	-0.20	-4.33	-0.45	0.22	0.31	-5.29	1.01	1.48	-2.28	-8.84	-10.74
2016	1.48	-1.02	0.48	2.37	-0.56	-1.07	1.35	1.35	0.46	1.40	1.53	-1.46	6.40	-1.62
2015	2.74	-1.66	0.82	3.28	-1.95	1.61	0.12	-1.62	3.30	0.58	-7.14	3.72	3.31	-7.14
2014	-6.84	1.55	-2.86	0.76	-0.81	-0.37	0.83	3.47	-1.67	8.89	-2.17	2.84	2.84	-8.49
2013	6.31	6.10	-5.23	1.07	-1.61	-4.75	3.21	-2.36	-2.87	5.15	-2.81	3.05	4.37	-12.14
2012	15.04	9.26	-0.02	11.86	1.28	-5.11	-21.33	0.65	1.81	7.44	2.50	0.35	20.35	-25.35
2011	-0.56	10.47	1.49	5.60	4.89	3.71	10.78	5.85	-3.59	5.47	1.46	9.90	70.27	-3.59
2010	1.62	0.52	-3.61	5.55	-2.86	8.93	-0.86	7.25	0.46	6.60	0.43	-0.74	24.83	-3.61
2009									-2.52	1.40	1.45	0.28	0.56	-2.52

Composition



Program Stistics

ROR	13.45 %	Peak-to-valley Drawdown	-25.35%
Standard Deviation	16.16 %	Average Monthly Return	1.13%
Sharpe Ratio	0.78	Monthly Std Deviation	4.65%
Sterling Ratio	0.00	Gain to loss Ratio	1.21
Calmar Ratio	0.01	Profit Loss Ratio	2.07

Data:autumngold.com