



STRATEGY

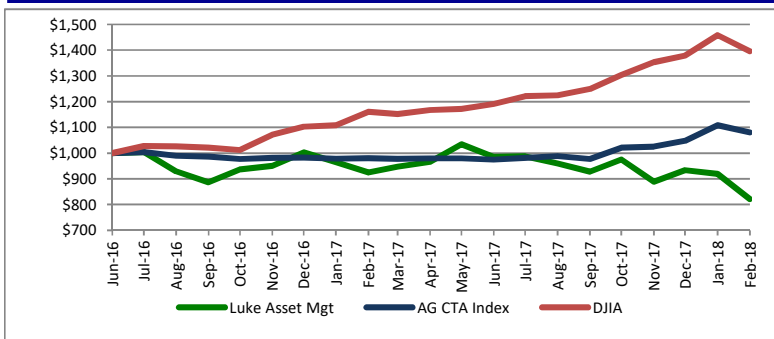
LAMP's flagship strategy is the Pinnacle Trend Trading Program ("Pinnacle"). Pinnacle is an 90% systematic and 10% discretionary trading program that uses proprietary formulas to enter long and short positions in some of the most liquid commodity futures contracts. These 6 markets are currently Crude Oil, Gold, Soybeans, Sugar, Coffee, and Lean Hogs. LAMP maintains a disciplined approach with stringent risk management on every position while offering investors an opportunity to gain exposure to commodities via an investment strategy with negative correlation to Equities.

Client Performance (%) from July 2016

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	-1.58	-10.65											-12.06%
2017	-3.83	-4.20	2.41	2.04	7.05	-4.76	0.25	-2.80	-3.34	5.08	-8.76	5.00	-6.95%
2016							0.37	-7.42	-4.64	5.75	1.39	5.63	0.34%

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

Growth of \$1,000



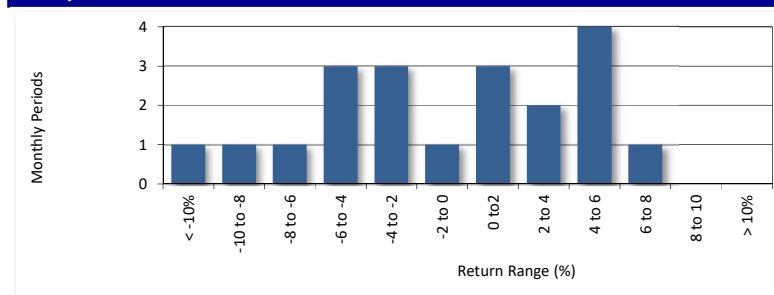
Program Statistics

Annualized Return	-11.16%
Standard Deviation	17.88%
Sharpe Ratio (1.0%)	N/A
Average Monthly Return	-0.85%
Percent Profitable Mths	50.0%
Best Month	7.05%
Worst Month	-10.65%
Max Drawdown (May 2017 - Feb 2018)	-20.61%

Index/Program Correlations

Autumn Gold CTA Index	0.483
S&P 500 TR	0.147
The Autumn Gold CTA Index is not an investible index.	

Monthly Distributions



Program Information

Strategy	Quantitative
Assets Under Management	\$3,271,594
Minimum Investment	\$100,000
Management Fee	2%
Incentive Fee	20%
MTE Range	0-22%
Round Turns	2500

Accounting Notes

1. "Worst Month" is the largest monthly loss experienced by the account in any calendar month and includes the month and year of such drawdown. Draw-down means losses experienced by the Account over a specified period.
2. "Max Drawdown" is the largest cumulative percentage decline in month-end net asset value of the Account due to losses sustained by the Account during a period in which the initial month-end net asset value is not equaled.
3. "Annualized Return" is not calculated for programs with less than 12 months. Year-to-date rate of return is calculated by taking the ending \$1,000 Index minus the previous year's ending \$1,000 Index divided by the previous year's ending \$1,000 Index.
4. The markets traded in this capsule are: Soybeans, Gold, Crude Oil, Sugar, Coffee and Lean Hog futures.
5. The Advisors invests one unit of trading for each approximate \$100,000 nominal value which includes, one contract of soybeans, gold, crude oil, coffee and two contracts of sugar and lean hogs per trade signal.
6. The Autumn Gold CTA Index is comprised of the client performance of all CTA programs included in the Autumn Gold 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.
7. The Dow Jones Industrial Average is a price-weighted average of 30 blue-chip stocks that are generally the leaders in their industry. It has been a widely followed indicator of the stock market since October 1, 1928.

Risk Disclosure

TRADING FUTURES AND OPTIONS INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. THERE IS UNLIMITED RISK OF LOSS IN SELLING OPTIONS. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. AN INVESTOR MUST READ AND UNDERSTAND THE CTAS CURRENT DISCLOSURE DOCUMENT BEFORE INVESTING. THERE ARE NOT GUARANTEES OF PROFIT NO MATTER WHO IS MANAGING YOUR MONEY.

Contact Info